

HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2022 OF THE CONDITION AND AFFAIRS OF THE

Priority Health

NAIC Grou		NAIC Company Code 95561 Emplo	yer's ID Number <u>38-2715520</u>
Organized under the Laws of	(Current) (Prior) Michigan	, State of Domicile or Po	rt of Entry MI
Country of Domicile		United States of America	
Licensed as business type:		Health Maintenance Organization	
Is HMO Federally Qualified? Yes [] No [X]		
Incorporated/Organized	03/07/1986	Commenced Busines	s 10/15/1986
Statutory Home Office	1231 East Beltline NE		Grand Rapids, MI, US 49525-4501
	(Street and Number)	, (C	ity or Town, State, Country and Zip Code)
Main Administrative Office		1231 East Beltline NE	
Grand Ra	pids, MI, US 49525-4501	(Street and Number)	616-464-8931
(City or Town,	State, Country and Zip Code)		(Area Code) (Telephone Number)
Mail Address	1231 East Beltline NE	,	Grand Rapids, MI, US 49525-4501
(Street and Number or P.O. Box)	(C	ity or Town, State, Country and Zip Code)
Primary Location of Books and Recor	ds	1231 East Beltline NE	
Grand Ra	pids, MI, US 49525-4501	(Street and Number)	616-464-8131
(City or Town,	State, Country and Zip Code)		(Area Code) (Telephone Number)
Internet Website Address		www.priorityhealth.com	
Statutory Statement Contact	Ryan Babiak	, ,	616-464-0474
rvan babi	(Name) ak@spectrumhealth.org		(Area Code) (Telephone Number) 616-942-7916
	E-mail Address)	,	(FAX Number)
		OFFICERS	
President / Chief Executive Officer	Praveen Gope Thadani	Sacrata	ry Kimberly Lynn Thomas
Treasurer / Chief Financial			y Kinisony Lynn Monius
Officer	Nicholas Patrick Gates		
		OTHER	
Doug Paul Bak		DIRECTORS OR TRUSTEES Matthew Elson Cox	Christina Michelle Freese Decker
Richard Lee DeVo	ore#	Doug Allen Dozeman	Ann Mutzabaugh Harten
Birgit Maria Klo Ora Hirsch Pesco		Howard Neal Morof # Mina Patel Sooch #	Edwin Anders Ness Michael Frederic Sytsma
Praveen Gope That Wendy Hansen W		Alicia Margarita Torres Elaine Coston Wood	Michael Butler Verhulst
•	lichigan SS		
County of		•	
all of the herein described assets we statement, together with related exhit condition and affairs of the said report in accordance with the NAIC Annual rules or regulations require different respectively. Furthermore, the scope	ere the absolute property of the sai pits, schedules and explanations the ting entity as of the reporting period Statement Instructions and Accour- ces in reporting not related to ac e of this attestation by the describe	d reporting entity, free and clear from any erein contained, annexed or referred to, is a stated above, and of its income and deduc inting Practices and Procedures manual exc counting practices and procedures, acco d officers also includes the related corresponding to the content of t	d reporting entity, and that on the reporting period stated above, liens or claims thereon, except as herein stated, and that this full and true statement of all the assets and liabilities and of the tions therefrom for the period ended, and have been completed ept to the extent that: (1) state law may differ; or, (2) that state rding to the best of their information, knowledge and belief, anding electronic filing with the NAIC, when required, that is an may be requested by various regulators in lieu of or in addition
Praveen Gope Thadani President		Nicholas Patrick Gates Treasurer	Kimberly Lynn Thomas Secretary
Subscribed and sworn to before me to	nis	b. If no,	I filing? Yes [X] No [] andment number

Number of pages attached......

ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	595,726,943		595,726,943	588,812,508
	Stocks:	, ,		, ,	
	2.1 Preferred stocks			0	0
	2.2 Common stocks				650,885,773
3.	Mortgage loans on real estate:	, ,	, ,	, ,	
•	3.1 First liens			0	0
	3.2 Other than first liens.			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)			0	0
	4.2 Properties held for the production of income (less				
	\$encumbrances)			0	0
	4.3 Properties held for sale (less \$				
	encumbrances)			0	0
5	Cash (\$(7,408,377)), cash equivalents				
	(\$				
	investments (\$	545 855 473		545,855,473	462 890 952
6.	Contract loans (including \$ premium notes)				0
7.	Derivatives				0
8.	Other invested assets			0	0
9.	Receivables for securities			160,708	35,000
10.	Securities lending reinvested collateral assets			0	0
	Aggregate write-ins for invested assets			_	0
	Subtotals, cash and invested assets (Lines 1 to 11)			1,699,190,902	
	Title plants less \$ charged off (for Title insurers				
	only)			0	0
14.	Investment income due and accrued			4,215,995	
	Premiums and considerations:	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	15.1 Uncollected premiums and agents' balances in the course of collection	13.657.094	1.817.354	11.839.740	17.105.757
	15.2 Deferred premiums, agents' balances and installments booked but	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	deferred and not yet due (including \$				
	earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$93, 184,896)	93 , 184 , 896		93, 184, 896	50,691,291
16.	Reinsurance:	, ,		, ,	
	16.1 Amounts recoverable from reinsurers	1,656,768		1,656,768	241,749
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans	5,500,707			22,084,351
	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset			0	0
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets				
	(\$)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	45,837,206		45,837,206	20,900,518
24.	Health care (\$133,465,064) and other amounts receivable	151,362,457	17,840,363	133,522,094	118,819,805
25.	Aggregate write-ins for other than invested assets	21,760,423	43,837,657	(22,077,234)	(23,549,050)
26.	Total assets excluding Separate Accounts, Segregated Accounts and	0.040.000.410	70 405 071	4 070 074 071	4 040 405 405
	Protected Cell Accounts (Lines 12 to 25)	2,043,066,448		1,972,871,074	1,913,135,127
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,043,066,448	70,195,374	1,972,871,074	1,913,135,127
	DETAILS OF WRITE-INS	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,- ,,	,,,
1101.					
1101.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				n
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0		n	0
	Prepaid expenses	_			0
	Goodwill			(22,077,234)	
					(25,548,050)
2503. 2598.	Summary of remaining write-ins for Line 25 from overflow page		0	0	Λ
		21,760,423			0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	21,700,423	43,037,037	(22,011,234)	(23,549,050)

LIABILITIES, CAPITAL AND SURPLUS

			Current Period		Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1 (Claims unpaid (less \$ reinsurance ceded)			413,227,476	
	Claims unpaid (less \$ reinsurance ceded) Accrued medical incentive pool and bonus amounts			16,368,114	
	Unpaid claims adjustment expenses			7,494,448	
	Aggregate health policy reserves, including the liability of	0,000,011		7, 77, 770	7,707,020
۲. /	\$0 for medical loss ratio rebate per the Public				
	Health Service Act	107 872 943		107,872,943	86 101 573
	Aggregate life policy reserves			0	0
	Property/casualty unearned premium reserve			0	0
	Aggregate health claim reserves			0	0
	Premiums received in advance			40,212,427	42,594,789
	General expenses due or accrued				27,777,803
	Current federal and foreign income tax payable and interest thereon	21,010,011		21,010,011	pr,,177,000
	(including \$ on realized gains (losses))			0	0
,	Net deferred tax liability			0	0
	Ceded reinsurance premiums payable				0
	Amounts withheld or retained for the account of others				0
	Remittances and items not allocated			3,689,698	
	Borrowed money (including \$ current) and	0,000,000		,0,000,000	
	interest thereon \$ (including				
"	\$ current)			0	0
15. <i>A</i>	Amounts due to parent, subsidiaries and affiliates			33,659,360	23,088,653
	Derivatives			0	0
	Payable for securities			18,600,913	
	Payable for securities lending			0	0
	Funds held under reinsurance treaties (with \$			•	
	authorized reinsurers, \$ unauthorized				
	reinsurers and \$ certified reinsurers).			0	0
	Reinsurance in unauthorized and certified (\$				
	companies			0	0
	Net adjustments in assets and liabilities due to foreign exchange rates				0
	Liability for amounts held under uninsured plans				
	Aggregate write-ins for other liabilities (including \$,	,,,,,
	current)		0	0	0
	Total liabilities (Lines 1 to 23)				
	Aggregate write-ins for special surplus funds			1,000,000	
	Common capital stock				
	Preferred capital stock				
	Gross paid in and contributed surplus				35,821,002
	Surplus notes				
30. A	Aggregate write-ins for other than special surplus funds	xxx	xxx	0	0
	Unassigned funds (surplus)				
32. L	Less treasury stock, at cost:				
3	32.1shares common (value included in Line 26				
	\$	xxx	xxx		
3	32.2 shares preferred (value included in Line 27				
	\$	xxx	XXX		
33. 1	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,263,844,233	1,241,012,898
34. 1	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,972,871,070	1,913,135,130
Г	DETAILS OF WRITE-INS				
2301. P	Premium Credit Payable			0	0
2302	, 				
2303					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	0	0	0	0
	Appropriated Retained Earnings		XXX	1,000,000	1,000,000
	Summary of remaining write-ins for Line 25 from overflow page				0
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	1,000,000	1,000,000
3003					
000-					
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX		0	

STATEMENT OF REVENUE AND EXPENSES

		Current Year Prior Year To Date To Date			Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	4,248,731		7,859,605
2.	Net premium income (including \$ non-health				
	premium income)	XXX	2,384,779,869	2,155,183,880	4,289,665,424
3.	Change in unearned premium reserves and reserve for rate credits	XXX	840,679	5,817,484	(1,504,400)
4.	Fee-for-service (net of \$ medical expenses)	XXX			
5.	Risk revenue				
6.	Aggregate write-ins for other health care related revenues	XXX	827,950	1,080,930	2,378,126
7.	Aggregate write-ins for other non-health revenues			0	
8.	Total revenues (Lines 2 to 7)	XXX	2,386,448,498	2,162,082,294	4,290,539,150
	Hospital and Medical:				
9.	Hospital/medical benefits				
10.	Other professional services			25,320,761	
11.	Outside referrals				99,332,423
12.	Emergency room and out-of-area			, ,	167,595,540
13.	Prescription drugs			247,978,199	
14.	Aggregate write-ins for other hospital and medical				0
15.	Incentive pool, withhold adjustments and bonus amounts				(6,888,582)
16.	Subtotal (Lines 9 to 15)	0	2,062,645,075	1,902,888,838	3,870,795,001
	Less:		. 700-	4 070 001	ممدر د
17.	Net reinsurance recoveries			1,678,834	
18.	Total hospital and medical (Lines 16 minus 17)			1,901,210,004	3,869,655,997
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$34, 192,278 cost		00 000 500	54 000 050	140 455 047
0.4	containment expenses		60,890,563		
21.	P		200,527,788	164,886,217	352,052,589
22.	Increase in reserves for life and accident and health contracts			(0.000.000)	(0.000.000)
00	(including \$ increase in reserves for life only)				
23.	Total underwriting deductions (Lines 18 through 22)				4,332,164,403
24. 25.	Net underwriting gain or (loss) (Lines o minus 23) Net investment income earned				
26.	Net realized capital gains (losses) less capital gains tax of		11,556,400	7,471,460	10,904,000
20.	\$		56,120,743	8,016,616	18 660 005
27.	,		, , , , , , , , , , , , , , , , , , ,	15,488,096	
28.	Net gain or (loss) from agents' or premium balances charged off [(amount				
20.	recovered \$				
	(amount charged off \$)]				
29.	Aggregate write-ins for other income or expenses			0	0
30.	Net income or (loss) after capital gains tax and before all other federal				
	income taxes (Lines 24 plus 27 plus 28 plus 29)		131,851,872	60,085,813	(3,980,860)
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	131,851,872	60,085,813	(3,980,860)
	DETAILS OF WRITE-INS				
0601.	Wellness Revenue	XXX	827,950	1,080,930	2,378,126
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	827,950	1,080,930	2,378,126
0701.		XXX			
0702.		XXX			
0703.		xxx			
0798.	Summary of remaining write-ins for Line 7 from overflow page	xxx	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page		0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Management Fee Revenue	-		0	n
2902.	Strategic reserve				۰
2903	·				
2303	Summary of remaining write-ins for Line 29 from overflow page			0	0
2998.	Summary of romaining write inc for Line 20 from exactless acces				

STATEMENT OF REVENUE AND EXPENSES (Continued)

	STATEMENT OF REVENUE AND EX	KPENSES (C	onunuec	, , , , , , , , , , , , , , , , , , , ,
		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,241,012,898	1,129,061,963	1, 129, 061, 963
34.	Net income or (loss) from Line 32	131,851,872	60,085,813	(3,980,860)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(103,121,992)	76,322,076	94,039,065
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	(5,898,543)	(4,317,559)	30,902,677
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus	0	(8,641,290)	(9,009,947)
48.	Net change in capital & surplus (Lines 34 to 47)	22,831,337	123,449,040	111,950,935
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,263,844,235	1,252,511,003	1,241,012,898
	DETAILS OF WRITE-INS			
4701.	Retirement of Mclaren Shares		(8,641,290)	(9,009,947)
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	(8,641,290)	(9,009,947)

CASH FLOW

	CASH FLOW			
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,368,043,464	2, 136, 532, 951	4,290,589,442
2.	Net investment income	12,464,084	8,810,953	22,235,334
3.	Miscellaneous income	827,950	1,080,930	2,378,126
4.	Total (Lines 1 to 3)	2,381,335,498	2,146,424,834	4,315,202,902
5.	Benefit and loss related payments	2,086,141,009	1,879,528,296	3,893,036,701
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	239,040,431	180,246,275	443,317,458
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	0
10.	Total (Lines 5 through 9)	2,325,181,440	2,059,774,571	4,336,354,159
11.	Net cash from operations (Line 4 minus Line 10)	56,154,058	86,650,263	(21,151,257)
11.	Net cash from operations (Line 4 milius Line 10)	30, 134,038	80,030,203	(21, 131,231)
l	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	115,236,152	349,237,687	483,426,378
	12.2 Stocks			53,646,095
	12.3 Mortgage loans	0	0	0
	12.4 Real estate			0
	12.5 Other invested assets			0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(88,784)
	12.7 Miscellaneous proceeds	15,744,743	31, 156, 401	59,788,762
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	130,980,895	414,291,495	596,772,451
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	66,936,985	372,399,794	522,266,215
	13.2 Stocks	9,683,999	21,962,689	36,463,117
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	125,708	64,824,220	98,695,343
	13.7 Total investments acquired (Lines 13.1 to 13.6)	76,746,692	459,186,703	657,424,675
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	54,234,203	(44,895,208)	(60,652,224)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			0
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			0
	16.5 Dividends to stockholders		0	0
	16.6 Other cash provided (applied)	(27,423,740)	(65,904,612)	(30,532,974)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(27,423,740)	(65,904,665)	(30,533,027)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	82,964,521	(24, 149, 610)	(112,336,508)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	462,890,952	575,227,460	575,227,460
	19.2 End of period (Line 18 plus Line 19.1)	545,855,473	551,077,850	462,890,952

Note: Supplemental disclosures of cash flow information for non-cash transactions:		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 1	Compreh (Hospital &	ensive	4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	668,246	114,278	332,542	16,930	0	0	1,756	202,740	0	
2. First Quarter	711,685	135,684	345 , 109	16,829	0	0	2,025	212,038	0	
3. Second Quarter	710,444	132,753	344,970	17,127			2,027	213,567		
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	4,248,731	789, 107	2,073,061	100,897			12,083	1,273,583		
Total Member Ambulatory Encounters for Period:										
7 Physician	4,944,099	629,347	1,652,639	177, 145			10,354	2,474,614		
8. Non-Physician	507,388	64,587	169,602	18,179			1,063	253,957		
9. Total	5,451,487	693,934	1,822,241	195,324	0	0	11,417	2,728,571	0	
10. Hospital Patient Days Incurred	240,704	20,960	48,020	9,011			301	162,412		
11. Number of Inpatient Admissions	33,333	3,391	9,489	1,144			130	19,179		
12. Health Premiums Written (a)	2,387,730,326	348,230,027	882,703,621	18,934,039			5,924,895	1, 131, 937, 744		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	2,388,571,006	348,230,027	882,703,621	18,934,039			5,924,895	1, 132, 778, 424		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	2,074,793,704	252,765,033	756,345,767	15,981,452			4,568,921	1,045,132,531		
18. Amount Incurred for Provision of Health Care Services	2,062,645,076	253, 165, 526	754,523,827	16,088,999	_		4,727,006	1,034,139,718		

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported) Aging Analysis of Unpaid Claims

Aging Analysis of Unpaid Claims										
1	2	3	4	5	6	7				
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total				
Claims Unpaid (Reported)		•	•							
						+				
0299999 Aggregate accounts not individually listed-uncovered	8,914,813					8,914,813				
0399999 Aggregate accounts not individually listed-covered	122,807,528					122,807,528				
0499999 Subtotals	131,722,341		0	0	0	131,722,341				
	131,722,341	U	U	U	U					
0599999 Unreported claims and other claim reserves						280,826,514				
0699999 Total amounts withheld						678,622				
0799999 Total claims unpaid						413,227,477				
0899999 Accrued medical incentive pool and bonus amounts						16,368,114				

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

ANALYSIS OF CLAIMS UNPAID - PRIOR			Liab			
	Claims		5	6		
	Year to		End of Curre	ent Quarter		
	1	2	3	4		
						Estimated Claim
	On		On			Reserve and
	Claims Incurred Prior	On	Claims Unpaid	On	Claims Incurred in	Claim Liability
	to January 1 of	Claims Incurred	Dec. 31	Claims Incurred	Prior Years	December 31 of
Line of Business	Current Year	During the Year	of Prior Year	During the Year	(Columns 1 + 3)	Prior Year
	100 -10 1-1				212 212 222	
Comprehensive (hospital and medical)	198,519,474	866,773,479	12,300,334	231,338,940	210,819,808	244,265,594
2. Medicare Supplement	3,531,671	12.449.781	101.275	4,232,909	3,632,946	4,226,637
z. Medicale Suppliement		12,443,701	101,273	4,202,303		4,220,007
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan	989,060	3,579,861	33.872	233,299	1,022,932	109,085
5. Federal Employees Health Benefits Plan	909,000			200,200	1,022,332	103,003
6. Title XVIII - Medicare	150,503,987	988,999,777	2,798,088	162, 188, 760	153,302,075	165 , 124 , 457
	, ,		, ,			
7 Title XIX - Medicaid					0	0
8. Other health					0	٥
0. Other reduit					0	
9. Health subtotal (Lines 1 to 8)	353,544,192	1,871,802,898	15,233,569	397,993,908	368,777,761	413,725,773
	, ,		, ,	, ,	, ,	, ,
		100 010 500				
10. Healthcare receivables (a)		189,846,593			0	0
11. Other non-health					0	0
11. Other normalist					0	
12. Medical incentive pools and bonus amounts	24,458,866	14,834,342	1,211,743	15, 156, 371	25,670,609	29,806,042
	, , ,	, - ,-		-, - ,-		-, ,
13. Totals (Lines 9-10+11+12)	378,003,058	1,696,790,647	16,445,312	413, 150, 279	394,448,370	443,531,815

⁽a) Excludes \$ loans or advances to providers not yet expensed.

NOTE 1 Summary of Significant Accounting Policies and Going Concern

Accounting Practices

The accompanying financial statements have been prepared in conformity with accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services (DIFS). DIFS requires that insurance contracts domiciled in Michigan prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, subject to any deviations prescribed or permitted by DIFS.

	SSAP#	F/S Page	F/S Line #	2022	2021
NET INCOME (1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	xxx	xxx	\$ 131,851,872	\$ (3,980,860)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	\$ 131,851,872	\$ (3,980,860)
SURPLUS (5) State basis (Page 3, Line 33, Columns 3 & 4)	xxx	XXX	XXX	\$ 1,263,844,233	\$ 1,241,012,898
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SA	AP:			
(7) State Permitted Practices that are an increase/(decrease)	from NAIC SA	P:			
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	\$ 1,263,844,233	\$ 1,241,012,898

B. Use of Estimates in the Preparation of the Financial Statements No significant changes

Accounting Policy

(1) Basis for Short-Term Investments

All short-term investments have been classified in accordance with National Association of Insurance Commissioners (NAIC) guidelines and are stated at amortized cost for financial statement disclosure.

Investments in bonds are carried at amortized cost. The cost of bonds is adjusted for amortization of premiums and discounts to maturity using a level-yield method. Realized gains and losses are determined using the specific identification method and are included in operations. The fair investments is determined based upon quoted market prices.

Investments in Common Stocks are reported at fair market value based upon quoted market prices.

- (4) Basis for Preferred Stocks
 - NOT APPLICABLE
- (5) Basis for Mortgage Loans NOT APPLICABLE

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities as well as other asset-backed securities are held and are reported at their amortized cost.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
The Company uses the equity method to account for investment in and the continuing operations of its wholly owned subsidiaries, Priority Health Choice, Inc., Priority Health Insurance Company, Inc., Total Health Care Inc., and Total Health Care USA Inc. as described in SSAP 97.

- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities The Company owns PHMB Properties, an LLC company.
- (9) Accounting Policies for Derivatives NOT APPLICABLE

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company utilizes anticipated investment income as a factor in the premium deficiency calculation.

- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses Under traditional arrangements, health care costs are recognized as expenses when services are rendered including, based on historical data, an estimate of costs incurred but not reported at the balance sheet date. Under capitation arrangements and risk-savings/sharing programs, health care costs are recognized when accruable under the providers' respective agreements. Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claims estimates and changes in margin associated with these estimates and could be material in the future. Given the nature of the health care costs and provider billing requirements, as defined by the participating providers' agreements, amounts accrued at year-end are paid predominantly in the following
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period The Company has had no change in capitalization policy.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables

The Company estimates pharmaceutical rebate receivables based on historic collection experience and reporting provided by pharmacy benefit managers.

D. Going Concern NONE

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

On January 1, 2020 Priority Health acquired Total Health Care, Inc. (THC) and its subsidiary Total Health Care USA, Inc. (USA) through a statutory purchase. THC and USA are nonprofit, non-taxable health maintenance organizations (HMO) that provide coverage for medical, hospital and other healthcare services to their members who are located primarily in southeast Michiga, through contracts executed with various healthcare providers. Priority Health paid \$25,000,000 to the Total Health Foundation and did not generate positive goodwill. The purchase price was subject to retro-active adjustments based on run-out of 2019 claims, the final 2019 ACA risk adjustment and other significant reserves.

A. Statutory Purchase Method

The transaction was accounted for as a statutory purchase, and reflects the following:

1	2	3	4	5
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Total Health Care Inc	01/01/2020	\$ 25,000,000	\$ (29,436,312)	\$ (29,436,312)
Total	XXX	\$ 25,000,000	\$ (29,436,312)	\$ (29,436,312)

1	6	7	8	9
Purchased Entity	Admitted Goodwill as of Reporting Da		0	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill Col. 6/Col. 8
detail row 1	\$ (22,077,2	234) \$ 735,9	008 \$	- 0.0%
Total	\$ (22,077.2	234) \$ 735.9	08 \$	- XXX

- B. Statutory Merger NOT APPLICABLE
- C. Assumption Reinsurance NOT APPLICABLE
- D. Impairment Loss NOT APPLICABLE
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

(1) Capital & Surplus
Less:
(2) Admitted Positive Goodwill
(3) Admitted EDP Equipment & Operating System Software
(4) Admitted Net Deferred Taxes
(5) Adjusted Capital and Surplus (Line 1-2-3-4)
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])
(7) Current period reported Admitted Goodwill

(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)

Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
\$ 1,261,627,114	XXX
	xxx xxx xxx
\$ 1,261,627,114	xxx
\$ 126,162,711	XXX
XXX	\$ (22,077,234)
XXX	-1.7%

NOTE 4 Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale NOT APPLICABLE
- B. Change in Plan of Sale of Discontinued Operation NOT APPLICABLE
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal NOT APPLICABLE
- D. Equity Interest Retained in the Discontinued Operation After Disposal NOT APPLICABLE

NOTE 5 Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans NOT APPLICABLE
- B. Debt Restructuring NOT APPLICABLE
- C. Reverse Mortgages NOT APPLICABLE
- D. Loan-Backed Securities NOT APPLICABLE
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions NOT APPLICABLE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing NOT APPLICABLE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing NOT APPLICABLE
- H. Repurchase Agreements Transactions Accounted for as a Sale NOT APPLICABLE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale NOT APPLICABLE
- J. Real Estate NOT APPLICABLE
- K. Low Income Housing tax Credits (LIHTC) NOT APPLICABLE
- L. Restricted Assets
 - 1. Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Non- admitted) Restricted from Current Year	Total Gross (Admitted & Non- admitted) Restricted from Prior Year	Increase/ (Decrease) (1 minus 2)	4 Total Current Year Non- admitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	6 Gross (Admitted & Non- admitted) Restricted to Total Assets (a)	7 Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown			\$ -		\$ -	0.000%	0.000%
b. Collateral held under security lending agreements c. Subject to repurchase agreements			\$ -		\$ -	0.000% 0.000%	0.000% 0.000%
d. Subject to reverse repurchase agreements			\$ - \$ -		\$ - \$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase			\$ -		\$ -	0.000%	0.000%
agreements			\$ -		\$ -	0.000%	0.000%
g. Placed under option contracts			\$ -		\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			\$ -		\$ -	0.000%	0.000%
i. FHLB capital stock			\$ -		\$ -	0.000%	0.000%
j. On deposit with states	\$ 1,050,328	\$ 1,050,328	\$ -		\$ 1,050,328	0.051%	0.053%
k. On deposit with other regulatory bodies			\$ -		\$ -	0.000%	0.000%
I. Pledged collateral to FHLB (including assets backing funding agreements)			\$ -		\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories			\$ -		\$ -	0.000%	0.000%
n. Other restricted assets			\$ -		\$ -	0.000%	0.000%
o. Total Restricted Assets	\$ 1,050,328	\$ 1,050,328	\$ -	\$ -	\$ 1,050,328	0.051%	0.053%

- (a) Column 1 divided by Asset Page, Column 1, Line 28
- (b) Column 5 divided by Asset Page, Column 3, Line 28
- Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) - NOT APPLICABLE
- 3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) NOT APPLICABLE
- 4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements NOT APPLICABLE
- M. Working Capital Finance Investments NOT APPLICABLE
- N. Offsetting and Netting of Assets and Liabilities NOT APPLICABLE
- O. 5GI Securities NOT APPLICABLE
- P. Short Sales NOT APPLICABLE
- Q. Prepayment Penalty and Acceleration Fees NOT APPLICABLE
- R. Reporting Entity's Share of Cash Pool by Asset Type NOT APPLICABLE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

This note is not applicable to the Company.

NOTE 9 Income Taxes

The Company is exempt from federal income taxes as an organization described under Internal Revenue Code Section 501(C)(4). Therefore, income tax expense has not been recorded.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements - NOT APPLICABLE

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - NOT APPLICABLE

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has committed to its wholly owned subsidiaries, Priority Health Insurance Company, Inc., Priority Health Choice, Inc., Total Health Care Inc., and Total Health Care USA Inc. to provide additional capital as needed in order for this subsidiary to meet capital requirements as mandated by the regulating autority.

B. Assessments

(1)

The Company incurs an assessment based on certain membership under the Michigan Insurance Provider Assessment (IPA) Act. As the IPA taxes are the Company's responsibility, taxes are recorded under the gross method. The taxes collected and paid are recorded in premium revenue and general administrative expenses, respectively. The Company expensed \$6,296,000 for IPA taxes in 2022. The corresponding liability of \$8,058,000 is recorded in general expenses due or accrued as of June 30, 2022

NOTE 15 Leases

No significant changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of

No significant changes.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- Transfer and Servicing of Financial Assets NOT APPLICABLE
- C. Wash Sales - NOT APPLICABLE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans No significant changes.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators No significant changes

NOTE 20 Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net	Asset Value (NAV)	Total
a. Assets at fair value						
Common Stock	\$ 256,278,583	\$ -	\$ -	\$	_	\$ 256,278,583
Total assets at fair value/NAV	\$ 256,278,583	\$ -	\$ -	\$	_	\$ 256,278,583

Description for each class of asset or liability	(Level 1) (Level 2)		(Level 3)	Net Asset Value (Level 3) (NAV)		
b. Liabilities at fair value						
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	

- Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall. NOT APPLICABLE
- D Not Practicable to Estimate Fair Value - NOT APPLICABLE

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

Subsequent events have been considered through August 12, 2022 for these statutory financial statements which are to be issued on August 12, 2022.

The Company continues to actively monitor the current international and domestic impacts of and responses to Coronavirus Disease 2019 (COVID-19) and its related risks and continues to prepare accordingly. At this time, the Company is not able to predict the future impact COVID-19 may have on its results of operations, cash flows or financial condition, however, it is reasonably possible the outcome may be material.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- Risk Sharing Provisions of the Affordable Care Act
 - (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [X] No []

875.000

Amount

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

a. Permanent ACA Risk Adjustment Program

Assets

1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment 3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium) \$ 104,556,000 Operations (Revenue & Expense)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment

(22,657,000) 5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) 322,000

b. Transitional ACA Reinsurance Program

Assets

- 1. Amounts recoverable for claims paid due to ACA Reinsurance
- 2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)
- 3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance

Liabilities

- 4. Liabilities for contributions payable due to ACA Reinsurance not reported as ceded premium
- 5. Ceded reinsurance premiums payable due to ACA Reinsurance
- 6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance

Operations (Revenue & Expense)

- 7. Ceded reinsurance premiums due to ACA Reinsurance
- 8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments
- 9. ACA Reinsurance contributions not reported as ceded premium
- c. Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors

Operations (Revenue & Expense)

- 3. Effect of ACA Risk Corridors on net premium income (paid/received)
- 4. Effect of ACA Risk Corridors on change in reserves for rate credits

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

		d During r Year on	Received or Paid as of the Current Year on		the Current Year on Differences Adjustments						Unsettled Balances as of the Reporting Date			
	Business Written Before December 31 of the Prior Year		Business Written Before December 31 of the Prior Year		Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)			
	1	2	3	4	5	6	7	8		9	10			
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable			
a. Permanent ACA Risk Adjustment Program														
Premium adjustments receivable (including high risk pool payments)					\$ -	\$ -			Α	\$ -	\$ -			
Premium adjustments (payable) (including high risk pool premium)		\$81,745,560			\$ -	\$81,745,560	\$ -	\$ (21,288,000)	В	\$ -	\$60,457,560			
3. Subtotal ACA Permanent Risk Adjustment Program	\$ -	\$81,745,560	\$ -	\$ -	\$ -	\$81,745,560	\$ -	\$ (21,288,000)		\$ -	\$60,457,560			
d. Total for ACA Risk Sharing Provisions	\$ -	\$81,745,560	\$ -	\$ -	\$ -	\$81,745,560	\$ -	\$ (21,288,000)		\$ -	\$60,457,560			

Explanations of Adjustments

B. Revised Estimate

(5) ACA Risk Corridors Receivable as of Reporting Date

(3) ACA Nisk Corndors Necelvable as of Reporting Date						
	1	2	3	4 Asset	5	6
	Estimated Amount to be Filed or Final	Non-Accrued Amounts for Impairment or	Amounts	Balance (Gross of Non-		
			received from	admissions)	Non-admitted	Net Admitted
Risk Corridors Program Year	with CMS	Reasons	CMS	(1-2-3)	Amount	Asset (4 - 5)
a. 2014	\$ 465,000	\$ 70,000	\$ 395,000	\$ -		\$ -
b. 2015	\$ 14,346,000	\$ 717,000	\$ 13,629,000	\$ -		\$ -
c. 2016	\$ 26,340,000	\$ 1,318,000	\$ 25,022,000	\$ -		\$ -
d. Total (a + b + c)	\$ 41,151,000	\$ 2,105,000	\$ 39,046,000	\$ -	\$ -	\$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claim estimates and release of any margin associated with these estimates. Reserve adjustments have decreased by approximately \$44,948,000 decreasing prior year-end claim reserve estimates of \$413,726,000 to \$368,778,000 in 2022.

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes.

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Anticipated Salvage and Subrogation

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the Domicile, as required by the Model Act?				Yes	; [] [No [X	(]
1.2	If yes, has the report been filed with the domiciliary state?				Yes	. [] [No [X	(]
2.1	Has any change been made during the year of this statement in the cha reporting entity?				Yes	; [] [No [X	(]
2.2	If yes, date of change:								
3.1	Is the reporting entity a member of an Insurance Holding Company Syst is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.		Yes	; [X] 1	No []		
3.2	Have there been any substantial changes in the organizational chart sin	ce the prior quarter end?			Yes] :] [No [X	(]
3.3	If the response to 3.2 is yes, provide a brief description of those changes	S.							
3.4	Is the reporting entity publicly traded or a member of a publicly traded gr		Yes	; [] [No [X	(]		
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code is	ssued by the SEC for the entity/group		<u>-</u>					
4.1	Has the reporting entity been a party to a merger or consolidation during	g the period covered by this statement?			Yes	. [] N	No [X	(]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbrevia	ation) for any entity	hat has					
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile	\exists					
5.	If the reporting entity is subject to a management agreement, including t in-fact, or similar agreement, have there been any significant changes relifyes, attach an explanation.	third-party administrator(s), managing g egarding the terms of the agreement or	eneral agent(s), att principals involved	orney- ? Yes	[]	No [Х]	N/A	[]
6.1	State as of what date the latest financial examination of the reporting en	ntity was made or is being made		<u>-</u>		12/3	31/2	:017	
6.2	State the as of date that the latest financial examination report became date should be the date of the examined balance sheet and not the date					12/	31/2	017	
6.3	State as of what date the latest financial examination report became average the reporting entity. This is the release date or completion date of the example.	xamination report and not the date of the	e examination (bala	ance sheet		06/	17/2	<u>1</u> 019	
6.4 6.5	By what department or departments? State of Michigan Department of Insurance and Financial Services Have all financial statement adjustments within the latest financial examstatement filed with Departments?	nination report been accounted for in a s	subsequent financia	al Yes !	[]	No []	N/A	[X]
6.6	Have all of the recommendations within the latest financial examination	report been complied with?		Yes [[X]	No []	N/A	[]
7.1	Has this reporting entity had any Certificates of Authority, licenses or received by any governmental entity during the reporting period?	gistrations (including corporate registrat	ion, if applicable) s	uspended or	Yes	; [] [No [X	(]
7.2	If yes, give full information:								
8.1	Is the company a subsidiary of a bank holding company regulated by the	e Federal Reserve Board?			Yes	; [] [No [X	(]
8.2	If response to 8.1 is yes, please identify the name of the bank holding co	ompany.							
8.3	Is the company affiliated with one or more banks, thrifts or securities firm	ms?			Yes	; [] [No [X	(]
8.4	If response to 8.3 is yes, please provide below the names and location (regulatory services agency [i.e. the Federal Reserve Board (FRB), the Clusurance Corporation (FDIC) and the Securities Exchange Commission	Office of the Comptroller of the Currency	(OCC), the Federa	al Deposit					
	1 Affiliate Name	2 Location (City, State)	3 FRB	4 5 OCC FDI		6 SEC			
	/ timate Harrie	250dion (only, oldio)	TILD	222 101			1		

GENERAL INTERROGATORIES

9.1	similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and							
9.11	(e) Accountability for adherence to the code. If the response to 9.1 is No, please explain:							
9.2	Has the code of ethics for senior managers been amended?		Yes [] No [X]				
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).							
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]				
	FINANCIAL							
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:							
	INVESTMENT							
11.2	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth use by another person? (Exclude securities under securities lending agreements.)			X] No []				
12. 13.	Amount of real estate and mortgages held in other invested assets in Schedule BA: Amount of real estate and mortgages held in short-term investments:							
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?							
14.2	,, , , , , , , , , , , , , , , ,	1 Prior Year-End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value				
	Bonds							
	Preferred Stock							
	Common Stock Short-Term Investments			301, 169, 196				
	Mortgage Loans on Real Estate							
	All Other							
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)			301, 169, 196				
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$						
	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes	Yes [[] No] No [X] [] N/A []				
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement dat 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2		e	0				
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2							
		arts 1 and 2						

GENERAL INTERROGATORIES

17. 17.1	Excluding items in Schedule E - Part 3 offices, vaults or safety deposit boxes, custodial agreement with a qualified b Outsourcing of Critical Functions, Cus For all agreements that comply with the	were all stocks, bonds and other s ank or trust company in accordanc todial or Safekeeping Agreements	ecurities, owne e with Section of the NAIC Fi	ed throu 1, III - (nancial	ighout the current year General Examination C Condition Examiners F	held pursuant to a onsiderations, F. landbook?	Yes	[X] No []
	1				2			
	Mellon Trust	ıstodian(s)	Pittsburgh,	PA	Custodian Addr	ess		
17.2	For all agreements that do not comply location and a complete explanation:	with the requirements of the NAIC	Financial Con	dition E	xaminers Handbook, p	rovide the name,		
	1 Name(s)		nation(s)					
17.3 17.4	Have there been any changes, includi If yes, give full information relating the	(s) identified in	17.1 d	uring the current quarte	er?	Yes	[] No [X]	
	1 Old Custodian	2 New Custodian	Date	3 of Cha	nge	4 Reason		
17.5	Investment management – Identify all make investment decisions on behalf such. ["that have access to the investment of the investment o	of the reporting entity. For assets the	nat are manage rities"]	ed interi				
	Name of Fi	1 rm or Individual	2 Affilia	ation				
	BlackRock Financial Management, Inc Sun Life Capital Management, LLC	·	U					
	Robert W. Baird & Co. Inc.		U					
	Pacific Investment Management Compa							
	17.5097 For those firms/individuals lis		do any firms/ind	dividual			Yes	[X] No []
	17.5098 For firms/individuals unaffiliat total assets under manageme	ted with the reporting entity (i.e. desent aggregate to more than 50% of	signated with a the reporting e	"U") lis entity's i	ted in the table for Que	stion 17.5, does the	Yes	[] No [X]
17.6	For those firms or individuals listed in table below.	the table for 17.5 with an affiliation	code of "A" (at	filiated)	or "U" (unaffiliated), pr	ovide the information for the	ne	
	1	2			3	4		5 Investment
	Central Registration Depository Number	Name of Firm or Individual		Lega	I Entity Identifier (LEI)	Registered With		Management Agreement (IMA) Filed
	N/A BlackRock Fina N/A Sun Life Capit	ncial Management, Inc		549300	LVXYIVJKE13M84	SEC		NO
	N/A Robert W. Bair	d & Co. Inc		549300	772USAHRDGL053	SEC		NO
	N/A Pacific Invest					SEC		NO
18.1 18.2	Have all the filing requirements of the If no, list exceptions:							-
19.	security is not available. b. Issuer or obligor is current on a	ermit a full credit analysis of the sec Il contracted interest and principal p ctation of ultimate payment of all co	curity does not payments.	exist or est and	an NAIC CRP credit ra	ating for an FE or PL	Yes	[] No [X]
20.	 c. The NAIC Designation was derivon a current private letter rating 	or to January 1, 2018. apital commensurate with the NAIC ved from the credit rating assigned held by the insurer and available for tted to share this credit rating of the	Designation r by an NAIC Cl or examination PL security w	eported RP in its by state ith the S	for the security. s legal capacity as a NF e insurance regulators. SVO.	RSRO which is shown	Yes	[] No [X]
21.	c. The security had a public credit January 1, 2019. d. The fund only or predominantly e. The current reported NAIC Desi in its legal capacity as an NRSF.	or to January 1, 2019. apital commensurate with the NAIC rating(s) with annual surveillance a holds bonds in its portfolio. gnation was derived from the public to. nnual surveillance assigned by an Nanaration was derived from the public to.	Designation r ssigned by an c credit rating(s	eported NAIC C	for the security. RP in its legal capacity	as an NRSRO prior to		

GENERAL INTERROGATORIES

PART 2 - HEALTH

Operating Percentages:

	1.1 A&H loss percent	 			8	37.9 9
	1.2 A&H cost containment percent	 				1.4 %
	1.3 A&H expense percent excluding cost containment expenses	 				9.5 9
2.1	Do you act as a custodian for health savings accounts?	 Yes []	No [Х]	
2.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$ 				0
2.3	Do you act as an administrator for health savings accounts?	 Yes []	No [Х]	
2.4	If yes, please provide the balance of the funds administered as of the reporting date	\$ 				0
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	 Yes []	No [Х]	
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [1	No ſ	X 1	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

	Showing All New Reinsurance Treaties - Current Year to Date										
Part		2	3	4				8	Certified	Effective Date of	
Section Sect	NAIC Company	ID Number	Effective	Name of Reinsurer	Domiciliary	Type of Reinsurance	Type of Business Ceded	Type of Reinsurer	Reinsurer	Certified	
Column	82627	06-0839705	09/01/2021	Swiss Reinsurance Life & Health America, Inc	MO	LRSL/I	A	Authorized	(Tanoagn o)	rtating	
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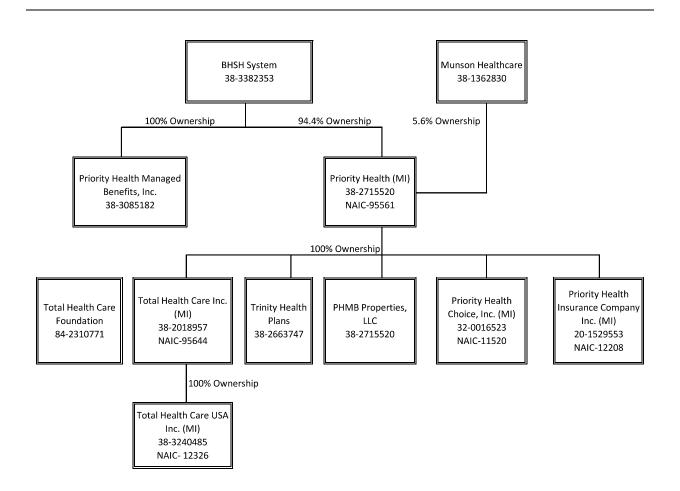
SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

		1		ent Year to Da		Dir	rect Business O	nly				
	States, etc.	Active Status (a)	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts	
1.	Alabama AL	N								0		
2.	Alaska AK	N								0		
	Arizona AZ	N								0		
4. 5.	Arkansas AR California CA	N	-							0		
	California CA Colorado CO	N	-									
7.	Connecticut CT	N	-							0		
	Delaware DE	N								0		
9.	District of Columbia . DC	N								0		
10.	Florida FL	N								0		
	Georgia GA	N								0		
	Hawaii HI	N								0		
	Idaho ID	N								0		
	Illinois IL	N								0		
15. 16.	Indiana IN Iowa IA	N	-							0		
	lowa IA Kansas KS	N	-							0		
	Kentucky KY	N	·	·····			·····			0		
	Louisiana LA	N								0		
20.	Maine ME	N								0		
21.	Maryland MD	N.								0		
	Massachusetts MA	N								0		
	Michigan MI	L	1,249,867,687	1, 131, 937, 744			5,924,895			2,387,730,326		
	Minnesota MN	N	-							0		
	Mississippi MS	N								0		
	Missouri MO Montana MT	N	-							0		
	Nebraska NE	N	-							0		
	Nevada NV	N								0		
	New Hampshire NH	N								0		
	New Jersey NJ	N								0		
32.	New Mexico NM	N								0		
33.	New York NY	N								0		
	North Carolina NC	N								0		
	North Dakota ND	N								0		
	Ohio OH	N	-							0		
	Oklahoma OK	N	-							0		
38. 39.	Oregon OR Pennsylvania PA	N								0		
	Rhode Island RI	N								0		
41.	South Carolina SC	N	-							0		
42.	South Dakota SD	N								0		
43.	Tennessee TN	N								0		
44.	Texas TX	N								0		
	Utah UT	N								0		
	Vermont VT	N								0		
	Virginia VA	N	-	 			l	 		0		
	Washington WA	N								0		
	West Virginia WV Wisconsin WI	N	-	·····						0		
	Wyoming WY	N					•			n		
	American Samoa AS	N								0		
	Guam GU	N								0		
	Puerto Rico PR	N								0		
	U.S. Virgin Islands VI	N		ļ						0		
56.	Northern Mariana Islands MP	N								0		
57.	Canada CAN	N	-				·			0		
	Aggregate Other						• • • • • • • • • • • • • • • • • • • •					
	Aliens OT	XXX	0	0	0	0	0	0	0	0	0	
59.	Subtotal	XXX	1,249,867,687	1,131,937,744	0	0	5,924,895	0	0	2,387,730,326	0	
60.	Reporting Entity Contributions for Employe											
	Benefit Plans									0		
61.	Totals (Direct Business)	XXX	1,249,867,687	1, 131, 937, 744	0	0	5,924,895	0	0	2,387,730,326	0	
	DETAILS OF WRITE-INS											
58001.		XXX		ļ				 		ļ		
58002.		XXX										
58003. 58998.	Summary of remaining	XXX										
55550.	write-ins for Line 58 from											
=0	overflow page		0	0	0	0	0	0	0	0	0	
58999.	Totals (Lines 58001 throug 58003 plus 58998)(Line 58											
	above)	XXX	0	0	0	0	0	0	0	0	0	

Active Status Counts:		
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	1	R - Registered - Non-domiciled RRGs0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer0
N - None of the above - Not allowed to write business in the state	56	

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

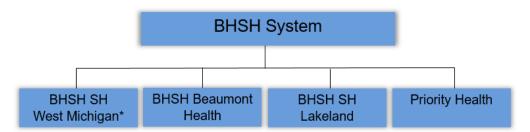
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Simple BHSH System Corporate Structure



*Spectrum Health West Michigan is the fiduciary Board for the following entities Spectrum Health Hospitals dba Hospital Group, Spectrum Health Medical Group, Spectrum Health Continuing Care, Spectrum Health Big Rapids Hospital, Spectrum Health Gerber Memorial, Spectrum Health Kelsey, Spectrum Health Ludington Hospital, Spectrum Health Pennock Hospital, Spectrum Health Reed City Hospital, Spectrum Health United, and Spectrum Health Zeeland Community Hospital

*Spectrum Health West Michigan is an assumed business name of Spectrum Health Hospitals, to which Spectrum Health System has delegated certain reserved powers. Spectrum Health System remains sole member of the hospital corporations. It is also an assumed name of all the above entities.

The Simple Corporate Structure Chart does not include all Spectrum Health entities or subsidiaries. Intended as high level overview of structure. Note: Spectrum Health West Michigan is NOT a legal entity.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
								-			Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary			Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
	Group Name		Number	RSSD	CIK	International)	Or Affiliates	tion	Entity		Other)				*
Code		Code		KSSD	CIK	international)			,	(Name of Entity/Person)		tage	Entity(ies)/Person(s)	(Yes/No)	1
3383	Priority Health	95561	38-2715520	·[0	0		Priority Health	MI	UDP	BHSH System	Ownership	94.400	BHSH System	NO]
	D-114 H14-	11520	32-0016523	0	0		Priority Health Choice, Inc.	MI		Priority Health	Ownership	5.600	BHSH System	NO	1
	Priority Health	12208	20-1529553	·	0			MI	IA	Priority Health	Ownership	100.000	BHSH System	NO	<u>v</u>
3383 3383	Priority Health Priority Health	95644	38-2018957		0		Priority Health Insurance Company	MI		Priority Health	Ownership	100.000	BHSH System	NO	V
	Priority Health	12326	38-3240485		0		Total Health Care USA Inc.	MI	IA	Total Health Care Inc.	Owner ship	100.000	BHSH System	NO	<u>v</u>
	Priority Health	12320	84-2310771		0		Total Health Care Foundation	MI	NIA	Priority Health	Board of Directors	0.000	BHSH System	NO	u
	Priority Health		38-2715520		0		PHMB Properties, LLC	MI		Priority Health	Ownership	100.000	BHSH System	NO	y
	Priority Health		38-2663747	. lo	0		Trinity Health Plans	MI	NIA	Priority Health	Ownership	100.000	BHSH System	NO NO	o
	Priority Health		38-3085182	n	0		Priority Health Managed Benefits, Inc.	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO NO	1o
	I Thornty hourtin		00 0000 102	0	0		Spectrum Health Grand Rapids	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO NO	0
				0	0		Spectrum Health Big Rapids Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO.	0
				0	0		Spectrum Health Reed City Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO.	0
				0	0		Spectrum Health Gerber Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO.	0
				0	0		Spectrum HeatIh Ludington Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO.	0
				0	0		Spectrum Health Pennock	MI	NIA	BHSH System	Ownership.	100.000	BHSH System	NO	0
				0	0		Spectrum Health United Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO	o
				0	0		Spectrum Health Kelsey Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO	0
				0	0		Spectrum Health Zeeland Community Hospital	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO	0
				0	0		Spectrum Health Continuing Care	MI	NIA	BHSH System	Ownership	100.000	BHSH System	N0	0
				0	0		Spectrum HeatIh Medical Group	MI	NIA	BHSH System	Ownership	100.000	BHSH System	N0	0
				0	0		Spectrum Health Lakeland	MI	NIA	BHSH System	Ownership	100.000	BHSH System	NO	0
				0	0		Beaumont Health	MI	NIA	BHSH System	Ownership	100.000	BHSH System	N0	Q

Asterisk	Explanation
1	BHSH System (EIN 38-3382353), Class A Shareholder - 94.4%; Munson Healthcare (EIN 38-1362830), Class B Shareholder - 5.6%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
2.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
	Explanation:	iLo
1.	The data for this supplement is not required to be filed.	
1.	Bar Code: Medicare Part D Coverage Supplement [Document Identifier 365]	

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying the		
7.	Deduct current year's other than temporary impailment red guized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	Mortgage Loans	1	2
		ı	Prior Year Ended
		Year to Date	December 31
			December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage in lest parallel amitme lesses		
9.	Total foreign exchange change in book value/recorded investment excurse accrued atterest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term invested Assets		
	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,246,398,282	1, 114, 982, 335
2.	Cost of bonds and stocks acquired	76,620,984	558,729,332
3.	Accrual of discount	228,937	263,669
4.	Unrealized valuation increase (decrease)	(43, 190, 341)	94, 104, 703
5.	Total gain (loss) on disposals	(3,812,908)	18,683,151
6.	Deduct consideration for bonds and stocks disposed of	115,366,365	537, 183, 671
7.	Deduct amortization of premium	1, 134, 083	3,292,435
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	130,213	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1, 159, 874, 719	1,246,398,282
12.	Deduct total nonadmitted amounts		6,700,000
13.	Statement value at end of current period (Line 11 minus Line 12)	1, 153, 174, 719	1,239,698,282

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

- Dun	ing the Current Quarter to	2	3	J Designation	5	6	7	8
	Book/Adjusted		S	4	5 Book/Adjusted	ნ Book/Adjusted	/ Book/Adjusted	8 Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	817,884,495	220,086,736	215,935,465	(211,038)	817,884,495	821,824,728	0	824,305,333
2. NAIC 2 (a)		10,013,272	7,031,474	(475,307)	97, 122, 243	99,628,734	0	100,560,180
3. NAIC 3 (a)	1,225,205	0	95,382	55,317	1,225,205	1, 185, 140	0	1,705,364
4. NAIC 4 (a)	0	0	0	0	0	0	0	
5. NAIC 5 (a)	0	0	0	0	0	0	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	916,231,943	230,100,008	223,062,321	(631,028)	916,231,943	922,638,602	0	926,570,877
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3		0	0	0	0	0	0	0
11. NAIC 4		0	0		0	0	0	0
12. NAIC 5		0	0		0	0	0	0
13. NAIC 6		0	0		0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	916,231,943	230,100,008	223,062,321	(631,028)	916,231,943	922,638,602	0	926,570,877

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

.....0 ; NAIC 6 \$......

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
	Carrying value	rai vaiut	Actual Cost	i cai-lu-Dale	i cai-lu-Dale
770999999 Totals	298,969,420	XXX	299,733,022	856,413	90,045

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	330,260,447	326,517,857
2.	Cost of short-term investments acquired	219,872,409	467,506,985
3.	Accrual of discount	411,484	233,310
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	(66, 178)	(23,298)
6.	Deduct consideration received on disposals	250, 147, 298	459,296,097
7.	Deduct amortization of premium	1,361,439	4,678,310
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	298,969,425	330,260,447
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	298,969,425	330,260,447

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Odon Equivalento)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	101,856,640	217,848,826
2.	Cost of cash equivalents acquired	1,783,115,946	2,427,436,673
3.	Accrual of discount	63,433	5,735
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	(171)	177
6.	Deduct consideration received on disposals	1,630,741,368	2,543,434,771
7.	Deduct amortization of premium	53	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	254,294,427	101,856,640
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	254,294,427	101,856,640

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **NONE**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid **NONE**

Show All Long-Term	Danda and Staal	Acquired During the	Current Quarter

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation Modifier and
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	SVO Admini- strative Symbol
3133KY-V7-1	FHLMC RB5138		05/24/2022	BANK OF NEW YORK		931,045	1,034,561	690 549	1.A
3140QD-5S-9	FNMA #CA6256 FNMA #CB3167		04/25/2022	BANK OF NEW YORK					
3140QN-QV-7	FMA #CB3630		05/05/202205/05/2022	BANK OF NEW YORK		1,293,930 989,982	1,379,273 999,508	1,264	
3140X6-JS-1	FNIA #FW2972		04/19/2022	BANK OF NEW YORK					1.A
3140X9-GM-1	FNMA #FM5603		03/29/2022	BANK OF NEW YORK		(8,749)	(8,843)		1.A
3140XG-ZJ-1	FMIA #FS1644		05/06/2022	BANK OF NEW YORK		474,254	498,395		1.A
31418E-BK-5	FNMA #MA4541		05/05/2022	BANK OF NEW YORK		1,770,639	1,931,168	1,475	
31418E-ES-5	FNMA #MA4644 GNMA #785436		04/19/2022	BANK OF NEW YORK BANK OF NEW YORK		3,884,326		4,756 2,782	
912810-SN-9	US TREASURY N/B		05/04/2022 06/30/2022	BANK OF NEW YORK		2,049,395 513,984			1.A
912810-ST-6	US TREASURY N/B		05/23/2022	BANK OF NEW YORK					1.A
912810-SY-5	US TREASURY N/B		04/29/2022	BANK OF NEW YORK		368,521	425,000	4,464	1.A
912810-TH-1	US TREASURY N/B		05/23/2022	BANK OF NEW YORK		504,063	500,000		1.A
912828-ZT-0	US TREASURY N/B		06/16/2022	BANK OF NEW YORK		662,894	725,000		1.A
91282C-CS-8 91282C-CV-1	US TREASURY N/B		05/31/202206/17/2022	BANK OF NEW YORK BANK OF NEW YORK		1,570,939	1,800,000	5,858 19,652	
91282C-EE-7	US TREASURY N/B		04/26/2022	BANK OF NEW YORK		7,018,820 5,938,285			1.A FE
91282C-EP-2	US TREASURY N/B		06/30/2022	BANK OF NEW YORK		3,931,683	3,975,000		1.A FE
91282C-ES-6	US TREASURY N/B		06/06/2022	GOL		1,962,578	2,000,000		1.A FE
91282C-EU-1	US TREASURY N/B		06/30/2022	BANK OF NEW YORK		2,440,525	2,450,000		1.A FE
0109999999. S	Subtotal - Bonds - U.S. Governments					37,995,463	40,452,574	70,806	
3132D9-DU-5	FHLMC SC0115		05/05/2022	BANK OF NEW YORK		795,867			1.A
3132D9-HT-4	FHLMC SC0242 FNMA #FM9876		06/10/2022 06/21/2022	BANK OF NEW YORK BANK OF NEW YORK		542,414	590,684		1.A 1.A
3140XF-A5-0	FMA #F8027		05/21/2022	BANK OF NEW YORK					1.A
3140XF-ZD-6	FMA #FS0739		03/16/2022	BANK OF NEW YORK		(7,013)	(6,967)		1.A
31418C-XP-4	FMA #MA3385		06/03/2022	BANK OF NEW YORK				1,058	
35563P-QN-2	FHLMC SCRT 2020-2 MT		06/27/2022	BANK OF NEW YORK		373	373		1.A
44934L-AD-4	HALST 2022-B A3		05/10/2022	BANK OF NEW YORK		749,940	750,000	0	1.A FE
87166P-AG-6	SYNIT 2022-A1 A		04/11/2022	BANK OF NEW YORK		574,948	575,000		1.A FE
	Subtotal - Bonds - U.S. Special Revenues				,	4,578,614	4,834,356	3,327	
00217V-AA-8	AREIT 2022-CRE7 A		06/06/2022	BANK OF NEW YORK		299,250	300,000	0	1.A FE
05547H-AC-520030N-DU-2	BBCMS 2015-SRCH A2 COMCAST CORP		06/02/2022	BANK OF NEW YORK BANK OF NEW YORK				0	1.A FE 1.G FE
23312B-AA-8	DCOT 2019-MTC A		06/07/2022	BANK OF NEW YORK					1.4 FE
29273R-AJ-8	ENERGY TRANSFER PRTNRS		06/29/2022	BANK OF NEW YORK		270,040	250,000		2.C FE
33768N-AA-0	FKH 2022-SFR1 A		04/05/2022	BANK OF NEW YORK		574,976	575,000	0	1.A FE
43730X-AA-2	HPA 2021-3 A		06/28/2022	BANK OF NEW YORK		273,861	284,026		1.A FE
45866F-AW-4	INTERCONT INENTAL EXCH		05/12/2022	BANK OF NEW YORK		299,841	300,000		1.G FE
46647Y-AL-1	JMP CREDIT ADVISORS CLO LTD JMP_17-1A KLA CORP		06/06/2022 06/21/2022	BANK OF NEW YORK BANK OF NEW YORK			410,917 450,000		1.A FE 1.G FE
	NLA CURP		06/21/2022	BANK OF NEW YORK		445,878 573.116			1.6 FE
694308-KG-1	PACIFIC GAS & ELEC		06/06/2022	BANK OF NEW YORK			300,000	₂ ,200	2.0 FE
95002X-BD-6	WFCM 2020-C57 A4		06/16/2022	BANK OF NEW YORK					1.A FE
009090-AA-9	AIR CANADA 2015-1A PTT		04/13/2022	BANK OF NEW YORK		3	3	0	1.F FE
29268B-AC-5	ENEL FIN INTL NV	C	06/16/2022	BANK OF NEW YORK		514,971	475,000		2.A FE
404280-DF-3	HSBC HLDGS PLC	C	05/31/2022	BANK OF NEW YORK	ļ	700,000	700,000		1.G FE
	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					5,934,556	6,115,946	14,535	
	Total - Bonds - Part 3					48,508,633	51,402,876	88,668	XXX
	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. T						48,508,633	51,402,876	88,668	XXX
	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
450999999. Total - Preferred Stocks					0	XXX	0	XXX
003021-12-8 ABERDEEN EM MKT DBT-INST			DIVIDEND REINVESTMENT	61,405.340	424,311		0	
315911-75-0 FIDELITY 500 INDX FD			VARIOUS	24,239.498	3,233,502		0	
461418-44-4 WCM FOCUSED INTL GWTH			BANK OF NEW YORK	185,283.220	3,500,000		0	
72201F-49-0 PINCO INC FD-INS			DIVIDEND REINVESTMENT	119,438.696	1,309,003		0	
	h - 0\/0	06/30/2022	VARIOUS	6,499.401	547,898		<u>U</u>	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by	ne SVO				9,014,714	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					9,014,714	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
598999999. Total - Common Stocks					9,014,714	XXX	0	XXX
599999999. Total - Preferred and Common Stocks					9,014,714	XXX	0	XXX
6009999999 - Totals					57,523,347	XXX	88,668	XXX

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed o	of During t	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	C	hange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in						Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- I	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FNMA #CA6256		06/01/2022	MBS PMT	Stock	7,392	7,392	6,835	value	(Decrease)	Accietion	nizeu	13)	value ^	7,392	Disposai	Disposai	Disposai	1601	07/01/2050 .	1 /
3140QN-QV-7	FNMA #CB3167		06/01/2022	MBS PMT		2,200	2,200	2,063	0	0	0	0	0	0	2,200	0	0	0	6	03/01/2052 .	1. A
3140QP-A8-0	FNMA #CB3630		06/01/2022	MBS PMT		1,420	1,420	1,406	0	0	0	0	0	0	1,420	0	0	0	5	05/01/2052 .	
3140X6-JS-1	FNMA #FM2972	۵	06/01/2022	MBS PMT		7,659	7,659	7,796	0	0	0	0	0	0	7,659	0	0	0	26	12/01/2044 .	1.A
3140X9-GM-1	FNMA #FM5603		06/01/2022	MBS PMT		12,986	12,986	12,848	0	0	1	0	ļ1	0	12,986	0	0	0	47	09/01/2048 .	
	FNMA #FS1644		06/01/2022	MBS PMT		3,058	3,058	2,910	ō	0	ļ0	ō	ļ0	0	3,058			0	8	04/01/2042 .	
	FNMA #MA4541		06/01/2022 06/01/2022	MBS PMT		13,222	13,222	12, 123	۷	0	ļ	0	0	0	13,222 23,302		0	0	28 78	02/01/2042 05/01/2052 .	
	GNMA #MA4044		06/01/2022 06/01/2022	MBS PMT		23,302	23,302	28,924	26,942	n	(238)	n	(238)	23,302	n	n	n	556	11/20/2044 .	
	GNMA #MA2754		06/01/2022	MBS PMT		10,858	10,858	11, 117	10,892	0	(34)	0	(34		10,858	0	0	0	154	04/20/2045 .	
36179R-NX-3	GNMA #MA3106		06/01/2022	MBS PMT		11,695	11,695	12, 125	11,752	0	(57)	0	(57	0	11,695	0	0	0	190	09/20/2045 .	1.A
36179R-Q4-4	GNMA #MA3175	۵	06/01/2022	MBS PMT		40,855	40,855	45,509	41,421	0	(566)		(566		40,855	0	0	0	735	10/20/2045 .	1.A
36179S-QV-2	GNMA #MA4068		06/01/2022	MBS PMT		26,745	26,745	28,253	26,945	0	(200)		(200		26,745	0	0	0	326	11/20/2046 .	1.A
36179T-SH-9	GNMA #MA5020		06/01/2022	MBS PMT		15,691	15,691	16,199		0	(78)		(78		15,691	0	0	0	251 403	02/20/2048 .	1.A
36179U-GD-8 36179U-MN-9	GNMA #MA5596 GNMA #MA5765		06/01/2022 06/01/2022	MBS PMT		22,338	22,338	23,200 28,650	22,447	0	(109)	0	(109		22,338		0		538	11/20/2048 . 02/20/2049 .	
36179W-DS-4	GNMA #MA7313		06/01/2022	MBS PMT		160.840	160.840	166.401	161.899	0	(1,059)	0	(1.059		160.840	0	0	0	1.967	04/20/2049 .	1 A
36179W-TY-4	GNMA #MA7767		06/01/2022	MBS PMT		61,846	61,846	63,335	61,923	0	(76)		(76		61,846	0	0	0	647	12/20/2051 .	1.A
36202V-XU-0	GNMA #610991		06/01/2022	MBS PMT		298	298	296	298	0	0	0	0		298	0	0	0	6	06/15/2034 .	1.A
3622A2-R3-8	GNMA #784106		06/01/2022	MBS PMT		52,718	52,718	56,243	53, 157	0	(439)		(439		52,718	0	0	0	747	01/20/2046 .	1.A
3622AA-4S-0	GNMA #785433		06/01/2022	MBS PMT		26,719	26,719	27,884	26,769	0	(49)	0	(49	0	26,719	0	0	0	271	04/20/2051 .	1.A
3622AA-4V-3 36291E-RM-5	GNMA #785436 GNMA #626092		06/01/2022 06/01/2022	MBS PMT		32,958	32,958 . 172	30,353	0 172	0	0	0	0	0	32,958	0	0	0	69	04/20/2051 . 03/15/2034 .	1.A
36291S-PT-1	GNMA #636834		06/01/2022 06/01/2022	MBS PMT		172	122	125	172	0	0	0		0	122		0		4	11/15/2034 .	
	GNMA #675488		06/01/2022	MBS PMT		274	274	273	274	0	0	0	0	0	274	0	0	0	6	06/15/2038 .	1.A
36295Q-LK-4	GNMA #677230		06/01/2022	MBS PMT		6	6	7	6	0	0	0	0	0	6	0	0	0	Ω	08/15/2038 .	1.A
	GNMA #678795		06/01/2022	MBS PMT		119	119	121	119	0	0	0	0	0	119	0	0	0	3	12/15/2037 .	1.A
	GNMA #693473		06/01/2022	MBS PMT		83	83	84	83	0	0	0	0	0	83	0	0	0	2	06/15/2038 .	1.A
	GNMA #701427		06/01/2022 06/01/2022	MBS PMT		5	5	5	5	0	0	0	0	0	5	0	0	0		11/15/2038 .	
38378K-BX-6	GNMA 2013-15 AC GNMA 2013-21 AB		06/01/2022 06/01/2022	MBS PMT		13,839	13,839	13,927	13,842	0	(3)	0	(3		13,839		0		106 159	08/16/2051 . 07/16/2051 .	
912810-SP-4	US TREASURY N/B		06/21/2022	BANK OF NEW YORK		328,556	525,000	424,388	0, 102	0	741	0	741	,0	425, 129	0	(96,573)	(96,573)	2,552	08/15/2050	1.A
912810-ST-6	US TREASURY N/B		06/29/2022	BANK OF NEW YORK		160,313	225,000	208,652	208,919	0	357	0	357	0	209,276	0	(48,964)	(48,964)	1,942	11/15/2040 .	1.A
	US TREASURY N/B		05/24/2022	BANK OF NEW YORK		915,723	950,000	1,026,297	1,021,879	0	(4,453)	0	(4,453		1,017,426	0	(101,703)	(101,703)	10,751	11/15/2027 .	1.A
	US TREASURY N/B		05/06/2022	WAC		1,998,047	2,000,000	2,004,531	2,002,624	0	(230)	0	(230		2,002,395	0	(4,348)	(4,348)	31,467	10/31/2025 .	
	US TREASURY N/B		06/23/2022	BANK OF NEW YORK	ļ	2,660,657	2,725,000	2,940,698	2,902,207	0	(18,328)	ļō	(18,328	0	2,883,879	ļ	(223, 222)	(223, 222)	32,920	11/15/2025 .	
912828-R3-6 91282C-AE-1	US TREASURY N/B		05/06/2022 06/17/2022	WACBANK OF NEW YORK		236,465	250,000 . 4,775,000 .	247,637	248,907	0		0		0	248,992	0	(12,527)	(12,527)	1,964	05/15/2026 . 08/15/2030 .	
	US TREASURY N/B		06/02/2022	BANK OF NEW YORK		2,396,656	2,600,000	2,578,918	2,582,043	0	1,695	0	1,695	0	2,583,738	0	(320,009)	(320,609)	12,934	03/31/2026 .	1.A
	US TREASURY N/B		06/07/2022	BANK OF NEW YORK		458,086	500,000	498,988	499, 105	0	87	0	87	0	499, 192	0	(41, 106)	(41, 106)	1,957	05/31/2026 .	
91282C-CL-3	US TREASURY N/B		06/16/2022	BANK OF NEW YORK		3,937,365	4, 150, 000	4,098,980	3, 293, 121	0	7,846	0	7,846	0	4, 107, 625	0	(170,259)	(170,259)	12,023	07/15/2024 .	
	US TREASURY N/B		06/16/2022	BANK OF NEW YORK		604,752	725,000	703,051	511,211	0	976	0	976	0	704, 148	0	(99,396)	(99,396)	7,686	08/15/2031 .	1.A
	US TREASURY N/B		06/21/2022	BANK OF NEW YORK		3,700,848	4, 175,000	4, 107, 605	4, 108, 074	0	3,899	0	3,899	0	4, 111, 973	0	(411, 125)	(411, 125)	34,813	08/31/2028 .	
	US TREASURY N/B		04/19/2022	BANK OF NEW YORK		3,925,107	4,250,000	4,228,301	4,228,881	0	1,282	0	1,282	0	4,230,163	0	(305,056)	(305,056)	22,585		
	99. Subtotal - Bonds - U.S. Governme		05 (00 (0000	DANK OF NEW YORK		25,896,479	28,471,420	28, 158, 118	26,592,921	0	4,528	0	4,528		28,124,649	0	. , , ,	(2,228,170)	204,698	XXX	XXX
23542J-BP-9 31283H-S9-7	DALLAS TX WTRWKS & SWR SYSFHLMC G01444		05/09/2022 06/01/2022	BANK OF NEW YORK	·····	559,536	600,000	584, 142	588, 151	0	575		575		588,725	0	(29, 189)	(29, 189)	9,860 10	10/01/2028 . 08/01/2032 .	
	FHLMC C70767		06/01/2022 06/01/2022	MBS PMT		392	392237	409	393	0	(1)	0					0			09/01/2032 .	
	FHLMC A46242		06/01/2022			682	682	656	679	0	3	0	3	0	682	0	0	0	14	07/01/2035 .	
3128M4-K6-9	FHLMC G02717		06/01/2022	MBS PMT		377	377	372	376	0	0	0	0	0	377	0	0	0	8	02/01/2037 .	1.A
3128M7-4V-5	FHLMC G05936		06/01/2022	MBS PMT		2, 121	2, 121	2,232	2, 135	0	(14)		(14		2, 121	0	0	0	36	07/01/2040 .	1.A
3128MJ-4L-1	FHLMC G08826		06/01/2022	MBS PMT		20,277	20,277	21,431	20,515	0	(238)		(238		20,277	0	0		421	06/01/2048 .	1.A
	FHLNC G08864		06/01/2022	MBS PMT		19,334	19,334	20,383	19,460	0	(126)		(126		19,334	0	0	0	373	02/01/2049 .	
3128MJ-6H-8	FMLNU GUXX/	1	06/01/2022	MBS PMT	L l	114,475	114,475	115,526	114.529	L0	(55)	L0	(55	,0	114.475	0	L0	LU	1,599	04/01/2049 .	1.8

	-		T		Show All Lo		nds and Stocl														
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation, NAIC
													T-4-1	T-4-1							
												0	Total	Total					Bond		Desig- nation
												Current	Change in	Foreign	Book/				Interest/		Modifier
									Prior Year		Current	Year's	Book/	Exchange	Adjusted	Foreign			Stock	Stated	and
									Book/	l Inrodized	Current	Other Than		Change in		Foreign Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Temporary Impairment		Book /Adjusted	Carrying Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		`		(11 + 12 -	/Adjusted	Disposal	(Loss) on		(Loss) on	During	Maturity	
		eign	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	13)	Carrying Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
3128MJ-6P-0 FHLMC G08877	escription	cigii	06/01/2022	MBS PMT	Stock	137,920	137,920	141,740	138,211	(Decrease)	(291)		(291)		137,920	Disposai	Disposai	Disposai	2,173	05/01/2049 .	
3128MJ-BP-4 FHLMC G08045			06/01/2022	MBS PMT		293	293	291	293	0	0	0		0	293	0	0	0		03/01/2035 .	
3128MJ-BQ-2 FHLMC G08046			06/01/2022	MBS PMT		1,331	1,331	1,351	1,333	0	(1)	0	(1)	0	1,331	0	0	0	30	03/01/2035 .	1.A
3128MJ-CJ-7 FHLMC G08072			06/01/2022	MBS PMT		679	679	662	677	0	2	0	2	0	679	0	0	0	14	08/01/2035 .	1.A
3128MJ-F4-7 FHLMC G08186			06/01/2022	MBS PMT		1,399	1,399	1,385	1,398	0	1	0	1	0	1,399	0	0	0	32	03/01/2037 .	1.A
3128MJ-LL-2 FHLMC G08330 3128MJ-LX-6 FHLMC G08341			06/01/2022 06/01/2022	MBS PMT		405 1,625		409 1,756	405 1,640	0	0 (15)	0	0	0	405 1,625	0	0		8	01/01/2039 . 04/01/2039 .	
3128MJ-Q7-8 FHLMC G08477		l	06/01/2022	MBS PMT		5,262	5,262	5,439	5,274	n	(12)		(13)		5,262	n	0	n	75	02/01/2039 .	
3128MJ-QG-8 FHLMC G08454			06/01/2022	MBS PMT		3,905	3,905	4,056	3,910	0	(12)		(12)		3,905	0	0	0	74	07/01/2041 .	1.A
3128MJ-S3-5 FHLMC G08537			06/01/2022	MBS PMT		21,866	21,866	21,489	21,834	0	32	0	32	0	21,866	0	0	0	269	07/01/2043 .	1.A
3128MJ-SS-0 FHLMC G08528			06/01/2022	MBS PMT	ļ	10,498	10,498	10,893	10,521	0	(23)		(23)		10,498	0	0	0	129	04/01/2043 .	[1.A
3128MJ-T2-6 FHLMC G08568 3128MJ-T6-7 FHLMC G08572			06/01/2022	MBS PMT		3,289 19,169	3,289	3,548 19,136	3,312	0	(23)		(23)	0	3,289	0	0	0	56 271	01/01/2044 . 02/01/2044 .	
3128MJ-US-7 FHLMC G08592			06/01/2022	MBS PMT		19,109	19,109	20,593	19, 100	0	(75)		(75)	0	19, 109	0	0		315	06/01/2044 .	1.A
3128MJ-VH-0 FHLMC G08615			06/01/2022	MBS PMT		9,876	9,876	10,220	9,896	0	(20)		(20)		9,876	0	0	0	139	11/01/2044 .	1.A
3128MJ-VJ-6 FHLMC G08616			06/01/2022	MBS PMT		12,001	12,001	12,820	12,059	0	(59)		(59)		12,001	0	0	0	194	11/01/2044 .	1.A
3128MJ-VQ-0 FHLMC G08622			06/01/2022	MBS PMT		10,237	10,237		10,279	0	(42)		(42)		10,237	0	0	0	124	01/01/2045 .	
3128MJ-WL-0 FHLMC G08650 3128MJ-WV-8 FHLMC G08659			06/01/2022 06/01/2022	MBS PMT		23,537	23,537	24,247 11,445	23,578	0	(41)		(41)		23,537	0	0		336 155	06/01/2045 . 08/01/2045 .	
3128MJ-XE-5 FHLMC G08676			06/01/2022	MBS PMT		21.032	21.032	21,818	21,093	0	(20)		(61)		21.032	0	0	0	297	11/01/2045 .	
3128MJ-XK-1 FHLMC G08681			06/01/2022	MBS PMT		18,721	18,721	18,991	18,756	0	(35)		(35)		18,721	0	0	0	264	12/01/2045 .	
3128MJ-XL-9 FHLMC G08682			06/01/2022	MBS PMT		14,674	14,674	16,022	14,819	0	(145)		(145)		14,674	0	0	0	242	12/01/2045 .	
3128MJ-XX-3 FHLMC G08693			06/01/2022	MBS PMT		35, 137	35,137	36 , 148	35,250	0	(112)		(112)		35, 137	0	0	0	490	03/01/2046 .	
3128MJ-Y6-1 FHLMC G08732 3128MJ-YD-6 FHLMC G08707			06/01/2022	MBS PMT		19,343 17,578	19,343	19,929	19,372		(29)		(29)		19,343 17,578	0	0		237	11/01/2046 . 05/01/2046 .	
3128MJ-YH-7 FHLMC G08711			06/01/2022	MBS PMT		16,219	16,219	17,040	16,295	0	(77)		(203)		16,219	0	0	0	230	06/01/2046 .	
3128MJ-YM-6 FHLMC G08715			06/01/2022	MBS PMT		12,918	12,918	13,376	12,939	0	(21)		(21)		12,918	0	0	0	157	08/01/2046 .	
3128MJ-ZP-8 FHLMC G08749			06/01/2022	MBS PMT		14,419	14,419	15 , 153	14,457	0	(39)		(39)		14,419	0	0	0	229	02/01/2047 .	
3128MM-RF-2 FHLMC G18485			06/01/2022	MBS PMT		14,469	14,469	14,625	14,483	0	(14)		(14)		14,469	0	0	0	154	10/01/2028 .	
3128MM-RN-5 FHLMC G18492 3128P7-6T-5 FHLMC C91782			06/01/2022 06/01/2022	MBS PMT		12,215 10.876	12,215	12,461	12,235	 n	(20)		(20)		12,215	0	0	o	152 150	01/01/2029 . 08/01/2034 .	
.3128P7-7E-7 FHLMC C91793			06/01/2022	MBS PMT		18,430	18,430		18,494	0	(64)		(64)		18,430	0	0	0	254	10/01/2034 .	
31292H-R7-1 FHLMC C01410			06/01/2022	MBS PMT		108	108	111	108	0	0	0	0	0	108	0	0	0	3	10/01/2032 .	
31292H-RZ-9 FHLMC C01404			06/01/2022	MBS PMT		330	330	343	331	0	(1)	0	(1)	0	330	0	0	0	10	10/01/2032 .	1.A
31292J-BQ-2 FHLMC C01847 31292J-BR-0 FHLMC C01848			06/01/2022 06/01/2022	MBS PMT		754 1, 131	754	745 1,159		0	1 (1)	0	1	0	754 1,131	0	0	0	18 27	06/01/2034 . 06/01/2034 .	
31292S-AD-2 FHLMC C09004			06/01/2022	MBS PMT		17,026	17,026	18,045	17,108	0	(82)		(82)		17,026	0	0	0	242	07/01/2042 .	1.A
31292S-BK-5 FHLMC C09042			06/01/2022	MBS PMT		11,782	11,782	11,906	11,791	0	(9)		(9)		11,782	0	0	0	166	05/01/2043 .	1.A
312941-3N-5 FHLMC A93505			06/01/2022	MBS PMT		2,345	2,345	2,401	2,350	0	(5)	0	(5)	0	2,345	0	0	0	43	08/01/2040 .	1.A
31297C-KU-3 FHLMC A24807			06/01/2022	MBS PMT		504	504	497	504	0	0	0	0	0	504	0	0	0	11	07/01/2034 .	1.A
31297C-ZQ-6 FHLMC A25251 31297E-UN-4 FHLMC A26889			06/01/2022	MBS PMT		80 .90	80	83 91	80	0	0 0	0	0	0	80 90	0	0	ļ	2	08/01/2034 . 09/01/2034 .	1.A
31297G-FG-1 FHLMC A28267				MBS PMT		853	853		854	0	(1)	0	(1)	0	853	0	0	0	20	11/01/2034 .	
31297M-QE-1 FHLMC A32253			06/01/2022	MBS PMT		1,432	1,432	1,399	1,429	0		0	3		1,432	0	0	0	30	04/01/2035 .	
31297N-TA-4 FHLMC A33245			06/01/2022	MBS PMT		1,111	1,111	1,077	1, 105	0	5	0	5	0	1,111	0	0	0	24	02/01/2035 .	
31329N-G3-6 FHLMC ZA4718			06/01/2022	MBS PMT		18,487	18,487	19,036	18,530	0	(44)		(44)		18,487	0	0		229	10/01/2046 .	
3132A5-G9-0 FHLMC ZS4724 3132A5-HQ-1 FHLMC ZS4739			06/01/2022 06/01/2022	MBS PMT		38,179 33,896	38,179	41,925 36,056	38,783	0	(604)		(604)		38,179 33,896	0	0			06/01/2047 . 10/01/2047 .	
3132AD-ME-5 FHLMC ZT1257			06/01/2022	MBS PMT		7,619	7.619		7.666	n	(272)		(272)		7.619	n	0	n	95	01/01/2047 .	
3132CW-NJ-9 FHLMC SB0393			06/01/2022	MBS PMT		52,032	52,032	54,202	52, 190	0	(158)	0	(158)	0	52,032	0	0	0	404	07/01/2035 .	1.A
3132D5-3Y-6 FHLMC SB8015			06/01/2022	MBS PMT		23,024	23,024	23,684	23,075	0	(52)		(52)		23,024	0	0	0	235	11/01/2034 .	1.A
3132D5-4R-0 FHLMC SB8032			06/01/2022	MBS PMT		23,294	23,294	24,003	23,363	ō	(69)		(69)		23,294	0	0		285	02/01/2035 .	
3132D6-AG-5 FHLMC SB8107 3132D9-DU-5 FHLMC SC0115			06/01/2022	MBS PMT		146,272 11.628	146,272	151,232	146,598		(326)	ļ0	(326)		146,272	J0	0	ļ	1, 196 19	06/01/2036 . 01/01/2041 .	
313209-00-5 FHLMC SC0115			2022 / ו 1/00ע	MBS PMT		11,628	11,628	10,40/	0	0	J1	J0	J1	J0	11,628	J0	J0	J0	19	01/01/2041 .	[I.A

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									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	` '	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3132DM-BG-9 3132DM-JA-4			.06/01/2022	MBS PMT		10,563	10,563 26,846	11,285		0	(40)	0	(40)	0	10,563 26,846	0	0	0	172	02/01/2046 . 01/01/2050 .	1.A
3132DM-N7-6			.06/01/2022	MBS PMT		46,871	46,871	49,566	47,037	0	(165)	0	(165)	0	46,871	0	0	0	502	08/01/2050 .	1 A
3132DM-VF-9			.06/01/2022	MBS PMT		27, 113	27,113	27,865	27,146	0	(33)		(33)		27,113	0	0	0	233	05/01/2051 .	1.A
3132DV-3P-8	FHLMC SD8006		.06/01/2022	MBS PMT		51,216	51,216	53,216	51,380	0	(164)		(164)		51,216	0	0	0	822	08/01/2049 .	1.A
3132DV-5X-9 3132DV-K5-3	FHLMC SD8062 FHLMC SD7516		.06/01/2022	MBS PMT		22,895	22,895 25,513	24, 175 27, 953	22,943	0 n	(49)	0 n	(49)	0 n	22,895 25,513	0 n	0 n	0 n	277 420	05/01/2050 . 05/01/2050	I.A
	FHLMC SD7518		.06/01/2022	MBS PMT		22,556	22,556	24,022	23,614	0	(101)	0	(15)	0	22,556	0	0	0	275	06/01/2050 .	1.A
3132DV-KU-8	FHLMC SD7507		.06/01/2022	MBS PMT		18, 199	18, 199	19,575	18,229	0	(30)	0	(30)	0	18, 199	0	0	0	222	11/01/2049 .	1.A
	FHLMC SD7548		.06/01/2022	MBS PMT		20,141	20,141	20,395	0	0	(8)		(8)		20,141	0	0	0	125	11/01/2051 .	
	FHLMC SD7536FHLMC SD7538		.06/01/2022	MBS PMT		25, 191	25,191 13,890	25,293 14,114			(5)		(5)		25, 191 13,890	0			204 116	02/01/2051 . 04/01/2051 .	
3132DW-AH-6	FHLMC SD8108		.06/01/2022	MBS PMT		74,682	74,682		74,924	0	(242)		(242)		74,682	0	0	0	898	11/01/2050 .	
3132DW-BR-3	FHLMC SD8148		.06/01/2022	MBS PMT		372,533	372,533	390,418	374,210	0	(1,677)	0	(1,677)	0	372,533	0	0	0	4,460	05/01/2051 .	1.A
3132DW-BY-8	FHLMC SD8155		.06/01/2022	MBS PMT		125,851	125,851	127,203	125,897	0	(46)		(46)	0	125,851	0	0	0	1,039	07/01/2051 .	1.A
3132DW-DK-6 3132FC-EB-7	FHLMC SD8206FHLMC Z40130		.06/01/2022	MBS PMT		103,447	103,44712,894	105, 431	0 12,907	0	(38)		(38)	0	103,447	0	0	0	589	04/01/2052 . 01/01/2046 .	
3132H3-XT-5			.06/01/2022	MBS PMT		21,289	21,289	21,917	21,372	0	(84)		(84)		21,289	0	0	0	312	06/01/2042 .	
	FHLMC Q47384		.06/01/2022	MBS PMT		29,248	29,248	30,877	29,289	0	(41)		(41)		29,248	0	0	0	488	04/01/2047 .	1.A
	FHLNC G67712		.06/01/2022	MBS PMT		37,557	37,557		37,659	0	(102)		(102)		37,557	0	0	0	618	06/01/2048 .	1.A
3132XU-KF-1 3132XU-V3-6	FHLMC Q52093		.06/01/2022	MBS PMT		18,072	18,072 2,357			0	(10)		(10)		18,072		0	0	271 44	11/01/2047 . 11/01/2047 .	I.A
31335A-FW-3	FHLMC G60181		.06/01/2022	MBS PMT		17,821	17,821	18,959	17,961	0	(141)		(141)		17,821	0	0	0	332	01/01/2045 .	1.A
31335H-4P-5	FHLMC C90830		.06/01/2022	MBS PMT		700	700	690	699	0	1	0	1	0	700	0	0	0	13	05/01/2024 .	1.A
31335H-5F-6	FHLMC C90846		.06/01/2022	MBS PMT		1,061	1,061	1,085	1,063	0	(2)		(2)		1,061	0	0	0	24	08/01/2024 .	1.A
	FHLMC QA5773FHLMC QK0430		.06/01/2022	MBS PMT		39,619	39,61913,224	40,207 13,681	39,629	0	(11)		(11)			0	0	0	100	01/01/2050 . 09/01/2040 .	
3133KH-2D-7	FHLMC RA2572		.06/01/2022	MBS PMT		70,636	70,636	75,315	70,952	0	(316)		(316)		70,636	0	0	0	918	05/01/2050	
3133KL-B7-1	FHLMC RA4562		.06/01/2022	MBS PMT		20 , 135	20 , 135	21,542	20 , 158	0	(22)	0	(22)		20 , 135	0	0	0	208	02/01/2051 .	
31346Y-GG-2 31371H-D9-6	FHLMC QA4699 FNMA #252228		.06/01/2022	MBS PMT		19,408	19,408	19,702 84	19,407	0	0	0	0	0	19,408	0	0	0	241	11/01/2049 . 12/01/2028 .	
31371K-WK-3	FNMA #232226 FNMA #254550		.06/01/2022	MBS PMT		860	860	890	862	0	(2)	0	(2)	0	860	0	0	0	22	12/01/2026 .	
31371L-F2-0	FNMA #254985		.06/01/2022	MBS PMT		609	609	614	609	0	0	0	0	0	609	0	0	0	12	11/01/2023 .	
	FNMA #255321		.06/01/2022	MBS PMT		893		915	894	0	(2)	0	(2)	0	893	0	0	0	21	07/01/2024 .	
31371L-Z2-8 31371M-GF-8			.06/01/2022 .06/01/2022	MBS PMT		1,586 811	1,586 811	1,610 .774	1,587 808	0	(2)	0	(2)	0	1,586 811	0	0	0	37	12/01/2024 .	
	FNMA #250059 FNMA #256059		.06/01/2022	MBS PMT	·····	230	230	229	230	n	o	0	n	0	230	n	0	n	5	10/01/2035 .	
31371N-CJ-2	FNMA #256673		.06/01/2022	MBS PMT		417	417	399	415	0	2	0	2	0	417	0	0	0	9	04/01/2037 .	1.A
	FNMA #256712		.06/01/2022	MBS PMT		962	962	967	962	0	0	0	0	0	962	0	0	0	24	05/01/2037 .	1.4
31371N-P2-5 31374G-WG-8	FNMA #257041		.06/01/2022	MBS PMT	 	1,286 57	1,286 57	1,281	1,286	₀	ļ1	0	ļ1	0	1,286 57	0	0	0	27	01/01/2038 . 01/01/2028 .	1.A
31374G-WG-8 3137F3-CW-2	FNMA #313947 FHLMC 4768 FG		.06/01/2022	MBS PMT		26,477	26,477	26,345		n	22			0		n	0	n	62	01/01/2028 . 03/15/2048 .	1.A
3137FK-BB-1	FHLMC 4852 BF		.06/15/2022	MBS PMT		29,625	29,625	29,616	29,613	0	12	0	12	0	29,625	0	0	0	88	12/15/2048 .	1.A
	FHMS KC04 ASB		.06/01/2022	MBS PMT		13,347	13,347	13,313	13,346	0	1	0	1	0	13,347	0	0	0	139	12/25/2028 .	1.A
3137FU-AH-7 3137FU-KP-8	FHLMC 5002FHLMC 4989 FA		.06/25/2022	MBS PMT	}	18,570	18,570 15,840	18,575	18,570	ļō	(1)	0	(1)	0	18,570 15,840	ļ0	0	0	54	07/25/2050 . 08/15/2040 .	1.4
3137FU-KP-8 3137FU-KQ-6	FHLMC 4989 FB		.05/01/2022	VARIOUS		15,840	13,761	15,793	15,830	n	9		9	0	15,840	0	0	n	33	10/15/2040 . 10/15/2040 .	1.A
31385J-RN-0	FNMA #545993		.06/01/2022	MBS PMT		255	255	262	255	0	(1)	0	(1)	0	255	0	0	0	7	11/01/2032 .	
31385W-2S-7	FNMA #555285		.06/01/2022	MBS PMT		271	271	275	271	0	0	0	0	0	271	0	0	0		03/01/2033 .	1.A
31385X-BD-8 31385X-NR-4	FNMA #555436		.06/01/2022	MBS PMT		925 654	925 654	957 660	927	0	(2)	0	(2)	0	925 654	0	0	0	24	05/01/2033 . 10/01/2033 .	1.A
	FNMA #505800 FNMA #606893		.06/01/2022	MBS PMT		45				n	n	 N	n	0 n		n	U	n	I5	10/01/2033 .	1.A
	FNMA #607695		.06/01/2022	MBS PMT		24	24	25	24	0	0	0	0	0	24	0	0	0	1	11/01/2031 .	
31389L-TR-0			06/01/2022	MRS PMT		91	91	95	91	0	1 0	0	1 0	0	91	0	0	0	3	04/01/2032	

				Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10		nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3138A2-AX-7			MBS PMT		7,594	7,594	7,864	7,632	0	(38)		(38)		7,594	0	0	0	119	12/01/2040	
3138A2-BQ-1			MBS PMT		5,820	5,820	5,818	5,819	0	0	0	0	0	5,820	0	0	0	94	12/01/2040	
3138A4-J8-9			. MBS PMT		5,732	5,732	6,036	5,769	0	(37)	00	(37)	00	5,732	0	0	0	101	.02/01/2041 .	
3138A5-FX-5			. MBS PMT		3,535	3,535	3,443	3,531	0	4	0	4	0	3,535	0	0	0	55	02/01/2041	
3138AF-C2-4 3138AH-XV-3			. MBS PMT		3, 149 7, 224	3,149 7,224	3,277	3,161	0	(12)		(12)		3,149	0	0	0	54 120	05/01/2041 06/01/2041	
3138EG-FA-7			MBS PMT						n	(14)		(14)			n	0 n	n	120	05/01/2041	
3138EL-A4-5			. MBS PMT		9,064	9,064	9,710	9,138	0	(74)		(74)		9,064	0	0	0	143	09/01/2042	
3138EP-A3-8	FNMA #AL6325		. MBS PMT		13, 196	13, 196	13,454	13,217	0	(21)	0	(21)	0	13, 196	0	0	0	161	10/01/2044	1.A
3138EQ-QG-0			. MBS PMT		14,882	14,882	15,547	14,945	0	(63)		(63)	0	14,882	0	0	0	184	09/01/2035	
3138ET-6A-9			. MBS PMT	ļ	13,407	13,407	14, 174	13,521		(114)		(114)		13,407	0	0	0	251	. 06/01/2045	
3138LY-5E-3 3138WD-WT-4		06/01/202206/01/2022	. MBS PMT		10,229	10,229		10,250	0	(21)		(21)		10,229	0	0	0	147	07/01/2042	
3138WK-NL-5			MBS PMT		12,823	17,027	13,803	12,933		(125)		(125)		12,823		0		202	01/01/2045 04/01/2047	I.A
3138WQ-AX-0			MBS PMT		27,966	27.966	27,780	27,949	0	17	0	17	0	27.966	0	0	0	345	05/01/2043	1. A
3138X0-Y3-6			MBS PMT		34,457	34,457		34,446	0	10	0	10	0	34,457	0	0	0	430	.07/01/2043 .	
3138X0-ZA-9			. MBS PMT		12,960	12,960	13,588	13,048	0	(87)		(87)		12,960	0	0	0	184	07/01/2043	
3138YU-H7-9			. MBS PMT		18,292	18,292	19,072	18,357	0	(65)		(65)		18,292	0	0	0	222	09/01/2030	
3138YU-HN-4			MBS PMT		26, 162	26,162	26,214	26, 170	0	(8)	0	(8)	0	26, 162	0	0	0	320	09/01/2045	
31391D-DD-2 31391J-JM-3			. MBS PMT		591	591	598	591		0		0	0	591	00	0		14	10/01/2032	
31400W-T7-5			MBS PMT		41	41	42	41	0	0	0	0	0	41	0	0	0	1	04/01/2033	
31401W-V9-7			MBS PMT		365	365	374		0	(1)	0	(1)	0		0	0	0	7	.07/01/2033	
31402Q-CF-6		06/01/2022	. MBS PMT		75	75	74	75	0	0		0	0	75	0	0	0	2	08/01/2033	
31402R-JV-2			. MBS PMT		4,056	4,056	4,352	4,085	0	(28)	0	(28)	0	4,056	0	0	0	83	07/01/2035	
31402W-LY-2			. MBS PMT		111	111	112	111	0	0	0	0	0	111	0	0	0	3	10/01/2033	
31403D-T8-2 31403V-GR-4			. MBS PMT		412 196	412 196	416 195	412		0	0	0	0	412 196	0	0			09/01/2036 . 01/01/2034 .	
31404D-QG-6			. MBS PMT		276	276	272	276		o			0	276	0	0		6	12/01/2033	
31405C-UT-4	FNMA #785494	06/01/2022	MBS PMT		898				0	0	0	0	0	898	0	0	0	19	06/01/2034	
31405H-5G-9			MBS PMT		39	39	38	39	0	0	0	0	0	39	0	0	0	1	.08/01/2034 .	
31405N-S8-9			MBS PMT		1,519	1,519	1,537	1,519	0	(1)	0	(1)	00	1,519	0	0	0	40	10/01/2034	
31406B-EU-0			. MBS PMT		192	192	185	190	0	2	0	2	0	192	0	0	0	4	01/01/2035	1.A
31406K-E9-7 31407B-U6-4			. MBS PMT		491 686	491 686	489	491 684	}0	0	0	0	0	491 686	0	0	······	10	03/01/2035 07/01/2035	1.A
314078-06-4 31407Y-R6-8			MBS PMT		408				0 n	2	n	2	u	408		0 n	n	14 Ω	11/01/2035	
	FNMA #846890		. MBS PMT		1,603	1,603	1,582	1,602	0	0	0	0	0	1,603	0	0	0	44	12/01/2035	
	FNMA #848491	06/01/2022 .	MBS PMT		461	461	452	461	0	0	0	0	0	461	0	0	0	10	12/01/2035	1.A
3140EB-7J-4			. MBS PMT		15,352	15,352	15,654	15,390	0	(38)		(38)		15,352	0	0	0	256	12/01/2045	
3140FX-HH-8			. MBS PMT		11,060	11,060	11,378	11,088	0	(28)		(28)		11,060	0	0	0	135	04/01/2042	
3140FX-HT-2			. MBS PMT	}	20,039	20,039	21,382	20,183	łō	(145)		(145)		20,039	00	0	ō	304	05/01/2052	
3140FX-L3-4 3140GQ-3C-8		06/01/202206/01/2022	MBS PMT		20,831	20,831	21,398	20,875 26,628	0	(45)		(45)		20,831	0	0		245 378	10/01/2043	
3140GS-RX-2			MBS PMT		23,821	23,821	24,320	23,882	0	(60)		(60)		23,821	0	0	0	333	10/01/2047	
3140H9-MK-6	FNMA #BJ7561		MBS PMT		3,092	3,092	3,219	3,087		5		5		3,092	0	0		58	11/01/2048	
3140HF-F7-9	FNMA #BK1989		. MBS PMT		15, 155	15, 155	15,423	15,203	0	(48)	00	(48)	0	15, 155	0	0	0	219	04/01/2048	1.A
3140HP-VP-9			. VARIOUS		63,043	63,970	64,485	64,417	0	(124)		(124)		64,293	0	(1,249)	(1,249)		10/01/2033	
	FNMA #BM1031		. MBS PMT		19,452	19,452	21,208	19,598	0	(146)		(146)		19,452	J0	0	0	240	09/01/2043	
	FNMA #BM2005 FNMA #BM2007		. MBS PMT		12,960	12,960	13,570	13,052	} <u>0</u>	(92)		(92)		12,960	ļ0	0	ļ	208	12/01/2047	
	FNMA #BM3286		MBS PMT		23,798	23,798	25,382	24,086	n	(288)		(288)		23,798	n	0 n	n		11/01/2047	
3140J8-MW-0			MBS PMT		9,321	9,321	9,046	9,297		24	0	24	0	9,321	0	0	0	95	04/01/2038	
3140J8-UG-6			. MBS PMT		8,540	8,540	8,742	8,544	0	(4)	0	(4)	0	8,540	0	0	0	126	.07/01/2048	
3140J9-Q3-8		06/01/2022 .			47,779			47,815	0	(36)		(36)			0	0	0	694	.05/01/2043	
								/ '-											, .	

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												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3140JA-ND-6 FNMA #BM5787	Becompain	oig	06/01/2022	MBS PMT	Otook	14,921	14,921	15,450	14,972	(Decrease)	(52)		(52)		14,921	0	0	0	239	08/01/2047 .	1.A
3140KV-QD-5 FNMA #BQ9451			06/01/2022	MBS PMT		32,056	32,056	31,365	0	0	25		25	0	32,056	0	0	0	167	03/01/2051 .	1.A
3140QF-3U-1 FNMA #CA8010			06/01/2022	MBS PMT		60,562	60,562	61,177	60,584	0	(22)		(22)		60,562	0	0	0	372	12/01/2050 .	
3140QF-A9-0 FNMA #CA7231			06/01/2022	MBS PMT		45,928		48,547	45,953	0	(25)		(25)		45,928	0	0	0	471	10/01/2050 .	
3140QG-EC-7 FNMA #CA8230 3140QL-GL-4 FNMA #CB1102			06/01/2022	MBS PMT		19,636 17,575		20,902	19,661	0	(25)		(25)		19,636 17,575	0	0	0	203 145	12/01/2050 . 07/01/2051 .	
3140QM-AG-9 FNMA #CB1806			06/01/2022	MBS PMT			23,376	24,387	23,420	n	(14)		(14)		23,376	n	n	n	145	10/01/2051 .	
3140QM-Q8-0 FNMA #CB2278			06/01/2022	MBS PMT		14, 121	14, 121	14,260	14, 127	0	(7)		(7)		14, 121	0	0		129	12/01/2051 .	
3140X4-5Y-8 FNMA #FM1762			06/01/2022	MBS PMT		24,860	24,860	25,587	24,905	0	(45)	0	(45)	0	24,860	0	0	0	337	09/01/2049 .	1.A
3140X4-KL-9 FNMA #FM1198			06/01/2022	MBS PMT		53,427	53,427	54,011	53,456	0	(29)		(29)		53,427	0	0	0	639	07/01/2049 .	
3140X4-MD-5 FNMA #FM1255			06/01/2022	MBS PMT		22,504	22,504	23,509	22,528	}ō	(25)		(25)		22,504	ļ0	ļō	ļ	273	01/01/2048 .	
3140X7-JT-7 FNMA #FM3873 3140X7-VV-8 FNMA #FM4227			06/01/2022	MBS PMT		34,385 27,188	34,385	36,287	34,555	0 n	(169)		(169)		34,385 27,188	0 n	0 n		347	08/01/2035 . 09/01/2050 .	1.A
3140X8-SF-5 FNMA #FM5017			06/01/2022	MBS PMT		31,730	31,730	32,866	31,782	0	(51)		(51)		31,730	0	0	0	320	12/01/2050 .	1.A
3140X8-TA-5 FNMA #FM5044			06/01/2022	MBS PMT		41,377	41,377	42,987	41,418	0	(41)		(41)	0	41,377	0	0	0	343	12/01/2050 .	1.A
3140XB-FW-5 FNMA #FM7380			06/01/2022	MBS PMT		35,241	35,241	37,003	35,323	0	(82)		(82)		35,241	0	0	0	361	06/01/2051 .	1.A
3140XB-LE-8 FNMA #FM7524			06/01/2022	MBS PMT		22,455		23,711	22,502	0	(48)		(48)		22,455	0	0	0	239	06/01/2051 .	1.A
3140XC-GB-8 FNMA #FM8293 3140XD-HV-1 FNMA #FM9243			06/01/2022 06/01/2022	MBS PMT		11,902 18,554	11,90218,554	12,532	11,926	0	(25)		(25)		11,902		0		136 131	07/01/2051 . 10/01/2051 .	1.A
3140XD-R2-4 FNMA #FM9504			06/01/2022	MBS PMT		19,635	19,635	20,230	19,660	0	(25)		(25)		19.635	0	0	0	201		
3140XD-W9-3 FNMA #FM9671			06/01/2022	MBS PMT		15,402	15,402	15,077	Ω	0	9		9		15,402	0	0	0	82	12/01/2051 .	
3140XD-Y6-7 FNMA #FM9732			06/01/2022	MBS PMT		12,575	12,575	12,949	12,589	0	(14)		(14)		12,575	0	0	0	108	12/01/2051 .	
3140XF-ZD-6 FNMA #F\$0739			06/01/2022	MBS PMT		9,542	9,542	9,605	0	0	(1)		(1)		9,542	0	0	0	35 76	02/01/2052 .	1.A
31410L-DU-3 FNMA #890315 31411E-ZB-6 FNMA #906238			06/01/2022	MBS PMT		3,785 755	3,785	4,048 731	3,813		(28)		(28)		3,785 755			u	/6	02/01/2041 . 01/01/2037 .	
31412R-H5-9 FNMA #932752			06/01/2022	MBS PMT		4, 173	4, 173	4,451	4,204	0	(31)		(31)	0	4,173	0	0	0	80	04/01/2040 .	1.A
31413D-S4-0 FNMA #942539			06/01/2022	MBS PMT		661	661	653	660	0	1	0	1	0	661	0	0	0	20	08/01/2037 .	1.A
31413S-CV-4 FNMA #953784			06/01/2022	MBS PMT		3,237	3,237	3,256	3,239	0	(2)	0	(2)	0	3,237	0	0	0	66	11/01/2037 .	1.A
31413S-HB-3 FNMA #953926 31416X-J9-2 FNMA #AB2087			06/01/2022	MBS PMT		321	321	325	321	0	0	0	0	0	321	0	0	0	7	12/01/2037 .	
31417B-2S-5 FNMA #AB5284			06/01/2022 06/01/2022	MBS PMT		5,592	3,700 5.592	5,727	5,629	 n	(3)		(3)		3,700 5.592	0	0	o	60 73	01/01/2041 . 06/01/2042 .	
31417F-R8-3 FNMA #AB8610			06/01/2022	MBS PMT		21,240	21,240	21,220	21,239	0	1	0	1	0	21,240	0	0	0	265	03/01/2043	
31417G-F3-5 FNMA #AB9185			06/01/2022	MBS PMT		12, 138	12, 138	12,250	12, 143	0	(5)		(5)		12, 138	0	0	0	134	04/01/2043 .	1.A
31417Y-SC-2 FNMA #MA0514			06/01/2022	MBS PMT		2,409	2,409	2,492	2,414	0	(5)		(5)		2,409	0	0	0	41	09/01/2040 .	
31418A-GR-3 FNMA #MA1107 31418A-JV-1 FNMA #MA1175			06/01/2022 06/01/2022	MBS PMT		13,753 9,225	13,753 9,225	14,084 9,576	13,792	0	(39)		(39)		13,753 9,225	0	0	0	192 116	07/01/2032 . 09/01/2042 .	
31418A-SU-3 FNMA #MA1430			06/01/2022	MBS PMT		14,778	14,778		14,798	n	(22)		(22)		14,778	n	n	n	178	09/01/2042 . 05/01/2043 .	1.A
31418A-TA-6 FNMA #MA1444			06/01/2022	MBS PMT		6,353	6,353	6,518	6,367	0	(14)		(14)		6,353	0	0	0	65	05/01/2033 .	1.A
31418A-TY-4 FNMA #MA1466			06/01/2022	MBS PMT		7,074	7,074	7 , 102	7,076	0	(2)	0	(2)	0	7,074	0	0	0	102	06/01/2043 .	1.A
31418C-5U-4 FNMA #MA3558			06/01/2022	MBS PMT		18,053		18 , 170	18,066	0	(13)		(13)		18,053	0	0	0	220	01/01/2034 .	1.A
31418C-DJ-0 FNMA #MA2804			06/01/2022	MBS PMT		10,785 13,189	10,785	11,220	10,832	0	(46)		(46)		10,785	J0	ō	ō	131	11/01/2036 . 11/01/2046 .	1.A
31418C-DL-5 FNMA #MA2806 31418C-FN-9 FNMA #MA2872			06/01/2022	MBS PMT		13, 189		13,587	13,206	0 n	(17)		(17)		13, 189 15, 890	0 n	0 n		162	11/01/2046 . 01/01/2047 .	
31418C-PG-3 FNMA #MA3122			06/01/2022	MBS PMT		17, 134	17,134	18,218	17,321	0	(147)		(188)		17, 134	0	0		312	09/01/2047 .	
31418C-QB-3 FNMA #MA3149			06/01/2022	MBS PMT		16,999	16,999	17,818	17,041	0	(42)	0	(42)	0	16,999	0	0	0	268	10/01/2047 .	1.A
31418C-RA-4 FNMA #MA3180			06/01/2022	MBS PMT		17,899	17,899	18,694	17,966	0	(67)		(67)		17,899	0	0	0	252	11/01/2032 .	
31418C-RD-8 FNMA #MA3183			06/01/2022	MBS PMT		30,787	30,787	31,697	30,912	ō	(124)		(124)		30,787	0	0	0	491	11/01/2047 .	1.A
31418C-S4-7 FNMA #MA3238 31418C-U7-7 FNMA #MA3305			06/01/2022	MBS PMT		12,472	12,47222,968	12,619	12,489		(17)		(17)		12,472	0	0		176 325	01/01/2048 . 03/01/2048 .	
31418C-UF-9 FNMA #MA3281			06/01/2022	MBS PMT		18,316		19,329	18.478		(200)		(162)		18.316	n	0	n	302	02/01/2046 .	
31418C-V3-5 FNMA #MA3333			06/01/2022	MBS PMT		23,960	23,960	25,093	24, 126	0	(166)		(166)		23,960	0	0	0	378	04/01/2048 .	
31418D-3X-8 FNMA #MA4413			06/01/2022	MBS PMT		19,052	19,052	19,355	19,063	0	(11)		(11)		19,052	0	0	0	157	09/01/2051 .	1.A
31418D-AS-1 FNMA #MA3616			06/01/2022	MBS PMT		16,406		17 , 131	16,495	0	(89)		(89)		16,406	0	0	0	295	03/01/2049 .	1.A
31418D-C6-7 FNMA #MA3692			06/01/2022	MBS PMT		15,676	15,676	16, 197	15,729	0	(52)	0	(52)	0	15,676	0	0	0	221	07/01/2049 .	1.A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or (Otherwise	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15	1				-		NAIC
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																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FNMA #MA3684	o.g.,	06/01/2022 .	MBS PMT	Otook	38,109	38,109	39,533	38,220	0	(110)		(110)		38,109	0	0	0	618	06/01/2039 .	
	FNMA #MA3962		06/01/2022	MBS PMT		113,050	113,050	120,067	113,922	0	(872)		(872)		113,050	0	0	0	1,767	03/01/2050 .	1.A
	FNMA #MA4043		06/01/2022 .	MBS PMT		27,342	27,342	28,855	27,467	0	(125)		(125)		27,342	0	0	0	346	06/01/2035 .	1.A
	FNMA #MA4077		06/01/2022 .	. MBS PMT		40,871	40,871	42,040	40,905	0	(34)	0	(34)		40,871	0	0	0	338	07/01/2050 .	
	FNMA #MA4238		06/01/2022 .	. MBS PMT		52,936	52,936	55,541	53,028	0	(92)	0	(92)		52,936	0	0	0	538	01/01/2051 .	
31418D-VC-3 31418D-WR-9	FNMA #MA4210		06/01/2022 . 06/01/2022 .	. MBS PMT		29,924	29,924 23,269	31,383 24,101	29,982 23,300	0	(58)	0	(58)		29,924 23,269	0	0	0	304 192	12/01/2050 . 02/01/2051 .	1.A
	FNMA #MA4200 FNMA #MA4305		06/01/2022 .	MBS PMT	·	23,269	23,269	24, 101	23,300	n	(31)	n	(31)		23,269		n	n	192	02/01/2051 . 04/01/2051 .	1 A
	FNMA #MA4503		06/01/2022 .	MBS PMT				88,614		0	(119)	0	(119)	0		0	0	0		01/01/2052 .	1.A
31418N-ZW-3	FNMA #AD1656		06/01/2022 .	MBS PMT		4,446	4,446	4,633	4,470	0	(25)		(25)		4,446	0	0	0	78	03/01/2040 .	1.A
31418R-GS-4	FNMA #AD3808	. [06/01/2022	. MBS PMT		1,465	1,465	1,495	1,467	0	(2)	0	(2)	0	1,465	0	0	0	26	04/01/2040 .	1.A
31418U-CG-7	FNMA #AD6370	.	06/01/2022 .	. MBS PMT		3,001	3,001	3,026	3,004	0	(3)		(3)		3,001	0	0	0	56	05/01/2040 .	1.A
31418W-PG-9 31419A-4N-4	FNMA #AD8522 FNMA #AE0828		06/01/2022 . 06/01/2022 .	. MBS PMT		1,762 2.863	1,762 2.863	1,777 2.969	1,764 2.876	0	(2)		(2)		1,762 2.863	0	0	0	29	08/01/2040 . 02/01/2041 .	1.A
	FNMA #AE0828 FNMA #AE0395		06/01/2022 .	MBS PMT		23,734	2,863	2,969	23,875		(13)	0	(13)		23,734				41	10/01/2041 . 10/01/2040 .	I.A
	FHLMC SCRT 2019-4 MA		06/01/2022 .	MBS PMT		12,555	12,555	12,832	12.583	0	(28)	0	(28)		12,555	0	0	0	158	02/25/2059 .	
	FHLMC SCRT 2020-2 MT		06/27/2022 .	MBS PMT		19,570	19,570	20,162	19,614	0	(44)	0	(44)		19,570	0	0	0	161	11/25/2059 .	
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATION		05/12/2022 .	VARIOUS		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,725	06/01/2046 .	
	MASSACHUSETTS HSG FIN AGY		06/15/2022	. CALL at 100.000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	608		
	NAVSL 2020-EA A		06/15/2022 .	. MBS PMT		45,417	45,417	44,963	0	0	80	0	80	0	45,417	0	0	0	250	05/15/2069 .	
	NEW YORK ST URBAN DEV OBX 2022-NOM3 A1		05/09/2022 . 06/01/2022 .	. BANK OF NEW YORK			650,000	650,000 . 38,199 .	650,000	0	0	0	0	0	650,000	0	(44,564)	(44,564)	4,751 188	03/15/2025 . 01/25/2062 .	
	99. Subtotal - Bonds - U.S. Special Re			.		5,983,770	6.069.725	6.215.669	5.751.253	0	(12,437)	0	(12,437)	0	6.058.773	0	(75,002)	(75,002)	73.503	XXX	XXX
00206R-DG-4		Junio	05/26/2022	TENDER OFFER		541,679	450,000	534,870	528,796	0	(1,010)	0	(1,010)		527,787	0	(77,787)	(77,787)	112,796		
	AT&T INC		05/26/2022	. TENDER OFFER		194,410	250,000	246 , 143	246,241	0	29	0	29	0	246,271	0	(51,861)	(51,861)	6,760	02/01/2052 .	
023771-R9-1	AMERICAN AIRLINES 16-3 AA PTT		04/15/2022 .	. SINK		12,522	12,522	12,630	12,518	0	3	0	3	0	12,522	0	0	0	188		
026874-DB-0	AMERICAN INTL GRP		04/08/2022 .	. TENDER OFFER		213,026	200,000	234,880	234,221	0	(154)	0	(154)		234,067	0	(34,067)	(34,067)	19,418		
	BRITISH AIR 19-1 AA PT		06/01/2022 . 06/15/2022 .	. MBS PMT		83,684		84,276 2,527	83,847 2,500	0	(163)		(163)						502	06/25/2065 . 06/15/2034 .	
	COMM 2014-CR16 A3		05/01/2022	MBS PMT		2,499				n	(1)		(1)		2,499	n	n	n	205	04/10/2047 .	
	CVS PASS-THRU TRST		06/10/2022 .	SINK		13,908	13,908	14,227	13,920	0	(11)		(11)		13,908	0	0	0			
	CVS PASS-THRU TRST	. []	06/10/2022 .	SINK		2,394	2,394	2,394	2,394	0	0	0	0	0	2,394	0	0	0	47	01/10/2036 .	2.B FE
	COMCAST CORP		06/07/2022 .	. BANK OF NEW YORK		216, 185	271,000	215,986	216,242	0	317	0	317	0	216,559	0	(374)	(374)	4,776		
21079N-AA-9	CONTINENTAL AIR 2007-1		04/19/2022 .	. MATURITY		90 , 123	90, 123 67.575	94,820 67.574		ō	(671)	ō	(671)	0	90 , 123		······ō	0	2,696	04/19/2022 .	
24381W-AA-6 3132D9-GR-9	DRMT 2021-2 A1		06/01/2022 . 06/01/2022 .	MBS PMT		67,575 11,684				0		0 n		0	67,575 11.684	0	0	0	245 59	04/25/2066 . 11/01/2041 .	
	FNMA #FM5397		06/01/2022 .	MBS PMT		28,000	28,000	28,302	0	0	(6)	0	(6)	0	28.000	0	0	0	132	12/01/2041 .	
	EFMT 2020-1 A1		06/01/2022 .	MBS PMT		50,869	50,869	51,791	51,088	0	(219)	0	(219)				0	0	411	05/25/2065 .	
33767W-AA-1	FKH 2021-SFR1 A	. []	05/01/2022 .	. MBS PMT		2,099	2,099	2,099	2,099	0	0	0	0	0	2,099	0	0	0	13	08/17/2038 .	1.A FE
	HPLY 2019-HIT A		04/15/2022	. MBS PMT		8,440	8,440	8,440	8,440	0	0	0	0	0	8,440	0	0	0	33	11/15/2036 .	
	HDMOT 2021-A A3		06/15/2022	MBS PMT		21,678	21,678	21,654	21,671	F0	7	ļ0	7	0	21,678	₀	0	0	40	04/15/2026 .	
43730X-AA-2 45866F-AA-2	HPA 2021-3 A INTERCONTINENTAL EXCH		06/28/2022 . 06/13/2022 .	. VARIOUS		306,680	317,307500,000	305,801 496,125	23,082	0	958	0	958	0	306,680	0	612	612	2, 170 21, 151	10/17/2041 .	1.A FE 1.G FE
	JEIN 2017–2A AR		06/20/2022 .	MBS PMT			52,597			n	199	o			499,388		012	012	418	09/20/2029 .	
	JETBLUE 2019-1 CL A		05/15/2022	SINK		14,631	14,631	14,720	14,634	0	(3)	0	(3)	0	14,631		0		216	11/15/2029 .	
552751-AA-7	MFRA 2020-NQM2		06/01/2022 .	. MBS PMT	ļ [54,600	54,600	54,600	54,600	0	0	0	0	0	54,600	0	0	0	304	04/25/2065 .	1.A FE
585055-BS-4	MEDTRONIC INC	.	06/01/2022 .	. CALL at 101.672		355,852	350,000	365,459	355,686	0	(709)	0	(709)		354,976	0	(4,976)	(4,976)	14,563	03/15/2025 .	
	MST 2019-1A A1A		06/01/2022 .	. MBS PMT		42,461	42,461	43,797	42,758	0	(298)	0	(298)	0	42,461	0	0	0	644	04/25/2058 .	
	METROPOLITAN LIFE GLOB FDG INC		05/06/2022 . 06/01/2022 .	. GOL		1,956,140	2,000,000 21,636	1,997,100 22,184	1,998,602 21,657	0	347	0	347	0	1,998,949	0	(42,809)	(42,809)	7,600 302	06/08/2023 . 08/25/2058 .	
	MCMLT 2019GS1	-	06/01/2022 .	MBS PMT		17,034		22, 184	17,047	n	(21)	 n	(21)			0	n	n	190	08/25/2058 . 07/25/2059 .	
	MCMLT 2019GS1		06/01/2022 .	MBS PMT		17,237	17,034	17,346	17,047	0	(14)		(14)		17,034	0	0	0	190	08/25/2059 .	
	NAVSL 2020-HA A		06/15/2022 .	MBS PMT		17,902	17,902	17,901	17,894	0	8	0	8	0	17,902	0	0	0	94	01/15/2069 .	
63942K-AA-2	NAVSL 2021-GA A	1	06/15/2022	MBS PMT	1	24,607	24.607	24.570	24,590	0	18	0	18	0	24,607	0	0	0	180	04/15/2070 .	

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red													
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifie
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admin
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbo
	NSLT 2021-DA AFX		.06/20/2022	MBS PMT		53,730	53,730	53,726	53.686	0	44	0	44	0	53,730	0	0	0	358	04/20/2062 .	1.A FE
	NRZT 2020-RPL1 A1		.06/01/2022	MBS PMT		23,287	23,287	23,662	23,334	0	(47)	0	(47)	0	23,287	0	0	0	256	11/25/2059 .	1.D FM
	NRZT 2020-1A A1B		.06/01/2022	MBS PMT		13,592	13,592	13,979	13,635	0	(42)	0	(42)	00	13,592	0	0	0	198	10/25/2059 .	
	OBX 2022-NQM5 A1		.06/27/2022	MBS PMT		5,626	5,626	5,607	0	0	16	0	16	0	5,626	0	0	l	20	05/25/2062 .	
69290L-AA-5 694308-JS-7	PEP 2021-7 APACIFIC GAS & ELEC		.06/14/2022 .06/07/2022	MBS PMTBANK OF NEW YORK			339,926	339,926	339,926	0	0	0	0	0	339,926	0	(5,031)	(5.001)	1,822	04/14/2038 . 03/10/2023 .	1.A FE 2.C FE
	PROTECTIVE LIFE GLOB		.06/07/2022 .04/15/2022	MATURITY			600,000	603,876	600,403		(403)	0 n	(403)	,u			(0,U31) n	(5,031)		03/10/2023 .	
	RPTOR 2019-1 A		.06/23/2022	MBS PMT		5,259	5.259	5,259	4.717	542		0	542		5.259		0		96	08/23/2044 .	3.A FE
	SALTT 2021-1A AA		.06/15/2022	MBS PMT		23,386	23,386	23,385	23,366	0	20	0	20	0	23,386		0		212	02/28/2033 .	1.0 FE
	SLMA 2006-A A5		.06/15/2022	MBS PMT		33,329	33,329	32,694	33,304	0	26	0	26	0	33,329	0	0	0	136	06/15/2039 .	1.A FE
	SLMA 2007-A A4A		.06/15/2022	MBS PMT		18,325	18,325	18,070	18,291	0	34	0	34	0	18,325	0	0	0	70	12/15/2041 .	1.A FE
	SAIL 2004-10 A11		.06/25/2022	MBS PMT		45,272	45,272	45,342	45,342	0	0		0	0	45,342	ō	(70)	(70)	339	11/25/2034 .	1.A FM
	THRM 2021-1A A		.06/15/2022 .05/09/2022	MBS PMT		97,605		97,600 568,039	97,574 0	0	31	0	31	0		0		(5,972)	488	12/15/2027 .	1.G FE
	TPMT 2018-4 A1		.05/09/2022 .06/01/2022	MBS PMT					29,756	0	203	0	203	0	29,899		(5,972)	(5,972)	349	02/15/2028 . 06/25/2058 .	
	TPMT 2018-6 A1A		.06/01/2022	MBS PMT		14,072	14,072	14,503	14, 109	0	(37)	0	(37)		14,072	0	0		210	03/25/2058 .	
	TPMT 2020-2 A1A		.06/01/2022	MBS PMT		14,091	14,091	14,332	14,099	0	(8)	0	(8)		14,091	0	0	0	95	04/25/2060 .	1.D FM
	TPMT 2019 A1		.06/01/2022	MBS PMT		52,759	52,759	56,530	53,094	0	(336)	0	(336)		52,759	0	0	0	828	03/25/2058 .	1.D FM
	TPMT 2019-HY2 A1		.06/25/2022	MBS PMT		21,734	21,734	21,932	21,744	0	(10)	0	(10)		21,734	0	0	0	119	05/25/2058 .	1.D FM
	TPMT 2019-HY3 A1A		.06/25/2022	MBS PMT		17, 163	17, 163	17,200	17, 165	0	(2)	0	(2)		17, 163	0	0	0	95	10/25/2059 .	
	TPMT 2019-4 A1		.06/01/2022	MBS PMT		28,434	28,434	28,805 17,580	28,476	0	(43)	0	(43)		28,434	0	0		338	10/25/2059 .	1.D FM
	UPST 2020-CLASS A		.06/01/2022 .04/20/2020	VARIOUS		4, 195	4, 195	9,792	4,211	0	(30)	0	(30)		4, 195		0		65	01/25/2060 . 04/22/2030 .	1.0 FM
	VENTR 2013-14A		.05/28/2022	MBS PMT		9,448	9,448	9,448	9,448	0	0	0	0	0	9,448	0	0	0	66	08/28/2029 .	1.A FE
	VZOT 2019-A A1A		.06/20/2022	MBS PMT						0	(93)	0	(93)	0		0	0	0	1,034	09/20/2023 .	1.A FE
	VERSUS 2021-3		.06/01/2022	MBS PMT		59,655	59,655	59,655	59,655	0	0	0	0	0	59,655	0	0	0	328	06/25/2066 .	1.F FE
	WFCM 2014-LC16 ASB		.06/01/2022	MBS PMT		13,549	13,549	13,837	13,591	0	(41)	0	(41)	0	13,549	0	0	0	202	08/15/2050 .	1.D FM
	WELLS FARGO & CO		.04/26/2022	BANK OF NEW YORK		656,890	650,000	670,397	659, 132	0	(1,462)	0	(1,462)		657,669	0	(779)	(779)	18,552	01/24/2024 .	
	WFRBS 2013-C18 A4		.06/01/2022 .04/15/2022	MBS PMT		3,906 7,097	3,906 7,097	4,058 7,096	3,919 7,102		(13)	0	(13)		3,906 7,097				82	12/15/2046 . 06/17/2024 .	1.D FM
	ARES 2016-40A A1RR		.04/15/2022	MBS PMT		24,873	24,873	24,873	24,873	0	(0)	0	(0)	0	24,873	0			100	01/15/2029 .	
	BANQUE FED CRED MUTUEL		.06/28/2022	BANK OF NEW YORK		574,920	575,000	588,546	580, 155	0	(1,624)	0	(1,624)	0	578,531	0	(3,611)	(3,611)	20,365	07/20/2023 .	
12565D-AA-1	CLNC 2019-FL1 A	C	.06/19/2022	MBS PMT		110,860	110,860	110,860	110,860	0	0	0	0	0	110,860	0	0	0	631	08/20/2035 .	
	DEN11 2015-1A A1RR		.04/20/2022	MBS PMT		25,649	25,649	25,649	25,649	0	0	0	0	0	25,649	0	0	0	171	10/20/2028 .	1.A FE
	HORZN 2019-1 A		.06/15/2022	MBS PMT		11, 153	11, 153	11, 153	11, 137	0	16	0	16	0	11, 153	0	0	0	163	07/15/2039 .	
	JOLAR 2019–1 A		.06/15/2022	MBS PMT		8,475	8,475	8,475	8,463	0	13	0	13	0	8,475	ļ	0	0	145	04/15/2044 .	
	LCM 20A AR		.04/20/2022	MBS PMT		17,567	17,567	17 , 348	17,515	0 n		0	52	0	17,567		0	u	729	10/20/2027 . 05/15/2036 .	1.A FE
	MDPK 2014–13A AR2		.04/19/2022	MBS PMT		2,772		2,768	2,770	n		0	2	0	2,772	n	0	0		04/19/2030 .	1.A FE
	MCLO 2017-9A A1AR CLO		.04/15/2022	MBS PMT		32,750	32,750	32,750	32,750	0	0	0	0	0	32,750	0	0	ő l	220	04/15/2029	1.A FE
60687Y-BF-5	MIZUHO FINL GRP	C	.05/09/2022	BANK OF NEW YORK	ļ	585,246	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(14,754)	(14,754)	6,226	07/10/2024 .	1.G FE
	MVW 2015-10A AR		.04/13/2022	MBS PMT		50,858	50,858	50,818	50,837	0	21	0	21	0	50,858	0	0	0	258	10/13/2027 .	1.A FE
	MVEW 2017-1A AR		.04/16/2022	MBS PMT		2,310	2,310	2,310	2,310	ō	0	0	0	ō	2,310	0	0	0	15	10/16/2029 .	1.A FE
	NATIONAL AUSTRALIA BK		.05/06/2022	MAR	}	1,006,370	1,000,000	1,018,830	1,003,113	0	(1,051)	ļō	(1,051)	· 0	1,002,062	}ō	4,309	4,309	24, 167	01/20/2023 .	1.D FE
72353P-AA-4	PSTAT 2019-4A A1		.04/24/2022 .06/15/2022	MBS PMT		15,690 15,795	15,690 15,795	15,690 15,795	15,690	0	23	0		0	15,690		0	U	87	10/24/2027 . 06/15/2044 .	1.A FE 2.B FE
	STWD 2019-FL1 A		. 06/15/2022 . 06/15/2022	MBS PMT		24,295	24,295	24,295	24,295		23 N	n	23 N	0	24,295	n	n	n	115	07/15/2044 .	1.A FE
	SNDPT 2016–3A AR2		.04/23/2022	MBS PMT		19,848	19,848	19,848	19,848	0	0	0	0	0	19,848		0	0	119	01/23/2029 .	
	SNDPT 2016-21 AR2		.04/20/2022	MBS PMT		12,045	12,045	12,045	12,045	0	0	0	0	0	12,045	0	0		76	10/20/2028 .	
90261A-AB-8	UBS AG STAMFORD CT	C	.05/10/2022	BANK OF NEW YORK		657,670	650,000	726 , 180	665,338	0	(8,866)	0	(8,866)	0	656,472	0	1, 198	1, 198	36,484	08/17/2022 .	2.A FE
	VENTR 2016-25A		.04/20/2022	MBS PMT		35,246	35,246	35,246	35,246	0	0	0	0	0	35,246	0	0	0	216	04/20/2029 .	
	VENTR 2015-21 A AR			MBS PMT		17,532	17,532	17,357	17,434	0	98	0	98	0	17,532	0	0	0	94	07/15/2027 .	1.A FE
1109999999	Subtotal - Bonds - Industrial and M	1iscellar	neous (Una	affiliated)		11,500,237	11,552,302	11,761,589	10,736,028	542	(14,840)	0	(14, 298)	0	11,617,669	0	(235,972)	(235,972)	328,785	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

				00 7 20		indo dina Oto			1											
1 2	3	4	5	6	7	8	9	10	Ch	iange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
											-									Desig-
																				nation,
																				NAIC
												Total	Total							_
											0	Total						Dand		Desig-
											Current	Change in	Foreign	5				Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	For-	 Disposal 	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification Description	eign	n Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
250999997. Total - Bonds - Part 4				43,380,486	46,093,447	46,135,376	43,080,202	542	(22,749)	0	(22, 207)	0	45,801,091	0	(2,539,144)	(2,539,144)	606,986	XXX	XXX	
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds					43,380,486	46,093,447	46,135,376	43,080,202	542	(22,749)	0	(22, 207)	0	45,801,091	0	(2,539,144)	(2,539,144)	606,986	XXX	XXX
4509999997. Total - Preferred Stocks	- Part 4				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks	- Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks	- Part 4				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks	- Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Co	mmon Stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					43,380,486	XXX	46,135,376	43,080,202	542	(22,749)	0	(22, 207)	0	45,801,091	0	(2,539,144)	(2,539,144)	606,986	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open **NONE**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By **NONE**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH Month End Depository Balances

	2		End Depository					9	
1		3	4	5	Book Balance at End of Each Month During Current Quarter				
			Amount of	Amount of	6	7	8		
			Interest Received	Interest Accrued	-		•		
		Rate of	During Current	at Current					
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*	
FIFTH THIRD BANK					(19,075,473)	(62,141,622)	(7,408,377)	XXX	
0199998. Deposits in depositories that do not									
exceed the allowable limit in any one depository (See									
instructions) - Open Depositories	XXX	XXX						XXX	
0199999. Totals - Open Depositories	XXX	XXX	0	0	(19,075,473)	(62,141,622)	(7,408,377)	XXX	
0299998. Deposits in depositories that do not									
exceed the allowable limit in any one depository (See	1001	100/						2004	
instructions) - Suspended Depositories	XXX	XXX		^	•	0		XXX	
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX	
0399999. Total Cash on Deposit	XXX	XXX	0	0	(19,075,473)	(62,141,622)	(7,408,377)		
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX	
0599999. Total - Cash	XXX	XXX	0	0	(19,075,473)	(62,141,622)	(7,408,377)	XXX	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

0109999999. Total - U. 0309999999. Total - Al 0509999999. Total - U. 0709999999. Total - U. 0909999999. Total - U. ATLANTIC	Bonds - U.S. Governments - Issuer Obligations S. Government Bonds Other Government Bonds S. States, Territories and Possessions Bonds	Code	4 Date Acquired06/13/2022	5 Rate of Interest	6 Maturity Date 07/12/2022	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year						
TREASLRY O019999999. Subtotal O109999999. Total - U. O30999999. Total - U. O709999999. Total - U. O909999999. Total - U. O909999999. Total - U. ATLANTIC ATLANTIC ATLANTIC ATLANTIC ATLANTIC ATLANTIC OF TREASLRY OT TREASLRY	BILL - Bonds - U.S. Governments - Issuer Obligations S. Government Bonds I Other Government Bonds S. States, Territories and Possessions Bonds	Code				Carrying Value								
TREASLRY O019999999. Subtotal O109999999. Total - U. O30999999. Total - I. O709999999. Total - U. O909999999. Total - U. O909999999. Total - U. ATLANTIC ATLANTIC ATLANTIC ATLANTIC ATLANTIC ATLANTIC O1099999999. Total - U. O9099999999. Total - U. O909999999999999999999999999999999999	BILL - Bonds - U.S. Governments - Issuer Obligations S. Government Bonds I Other Government Bonds S. States, Territories and Possessions Bonds	Code					Due and Accrued	During Year						
0019999999. Subtotal 0109999999. Total - U. 0309999999. Total - Al 0509999999. Total - U. 0709999999. Total - U. 0909999999. Total - U.	Bonds - U.S. Governments - Issuer Obligations S. Government Bonds Other Government Bonds S. States, Territories and Possessions Bonds		06/13/2022	1.057	07/12/2022									
0109999999. Total - U. 0309999999. Total - Al 0509999999. Total - U. 0709999999. Total - U. ————————————————————————————————————	S. Government Bonds I Other Government Bonds S. States, Territories and Possessions Bonds				VI/ 1E/ EVEE	1,974,363	0							
0309999999. Total - Al 0509999999. Total - U. 0709999999. Total - U. 0909999999. Total - U. ATLANTIC	Other Government Bonds S. States, Territories and Possessions Bonds			0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations										
0509999999. Total - U. 0709999999. Total - U. 0909999999. Total - U. ATLANTIC	S. States, Territories and Possessions Bonds					1,974,363	0	1,043						
0709999999. Total - U 0909999999. Total - U 		0309999999. Total - All Other Government Bonds												
0709999999. Total - U 0909999999. Total - U 						0	0	0						
09099999999999999999999999999999999999						0	0	0						
ATLANTIC						0	0	0						
ATLANTIC	ASSET SECURITIZATION LLC		05/16/2022	1, 142	07/08/2022	879.805	- 0	1,282						
	ASSET SECURITIZATION LLC		05/18/2022	1.455	08/11/2022	1.497.523	0	2,658						
CANADIAN	NATIONAL BAILWAY CO		06/02/2022	1.385	08/31/2022	3,491,816	0	3,354						
	SSET SECURITIZATION LLC		05/25/2022	1.506	08/23/2022		0	1,233						
	FUNDING LLC		05/24/2022	1.546	08/23/2022	1,995,466	0	3,251						
	STRIES INC		06/16/2022	1.642	07/19/2022	1,998,360	0	911						
KOCH INDS				1.703	08/04/2022	1,996,789	0	0						
LIME FNG			06/24/2022	1.672	07/22/2022		0	1,039						
	NK CORP INKTS/NY		04/29/2022	1.324	07/28/2022			1,502 2,670						
SANTANDER	OK PLC		06/13/2022 06/01/2022	1.788 0.895	07/07/2022		<u>0</u>							
	ISKA ENSKILDA BANKEN AB			1.850	09/01/2022		1.542							
	I GAN E DINON ILLIA DAINNEIN AB		04/29/2022	1.254	07/22/2022	879,358	,342							
BARTON CA			06/30/2022	1.803	08/02/2022	1.497.600	0							
	R FUNDING DAC		06/27/2022	1.692	07/28/2022	998.733	0	188						
KOOKMIN E				1.576	08/22/2022		0							
WESTPAC E				2.010	09/08/2022		617							
10199999999. Subtotal	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	•				25.967.880	2.159	20,927						
11099999999. Total - In	dustrial and Miscellaneous (Unaffiliated) Bonds					25.967.880	2.159	20,927						
13099999999. Total - H	/brid Securities					0	0	0						
	arent. Subsidiaries and Affiliates Bonds					0	0	0						
	- Unaffiliated Bank Loans													
24199999999. Total - Is						27.942.243	2.159	21,970						
						21,942,243	2, 139	21,970						
	esidential Mortgage-Backed Securities					0	0	0						
	ommercial Mortgage-Backed Securities					0	0	0						
	her Loan-Backed and Structured Securities					0	0	0						
24599999999. Total - SY	/O Identified Funds					0	0	0						
24699999999. Total - Af	filiated Bank Loans					0	0	0						
24799999999. Total - Ui	naffiliated Bank Loans					0	0	0						
25099999999. Total Bor						27,942,243	2.159	21,970						
	BEAS CASH MGMT #0521		06/30/2022	0.646		168.337.107	2,100	269,010						
	100% UST-CAP #3163		06/30/2022	0.322		933,707	ő l	19,615						
	TREAS OBLIG #68		06/30/2022	1.360			0							
82099999999. Subtotal	Exempt Money Market Mutual Funds - as Identified by the SVO	•		· '		226,352,187	0	385,115						
86099999999 - Total Ca						254,294,430	2.159	407.085						